



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2019

| 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 | | | 10.66076 | 78.56732 | 10.71225 | 78.26136 | | | 0.00 | 0 | 0 |
| ES33 On 06/02/2020 Bond Future | | | 10.77106 | 79.98455 | 10.82441 | 79.67317 | | | 0.00 | 0 | 350 |
| ES33 On 07/05/2020 Bond Future | | | 10.88111 | 77.64591 | 10.93640 | 77.32882 | | | 0.00 | 0 | 0 |
| ES33 On 06/08/2020 Bond Future | | | 10.98970 | 79.08982 | 11.04701 | 78.76685 | | | 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 | | | 11.02518 | 79.56253 | 11.07661 | 79.21394 | | | 0.00 | 0 | 0 |
| ES42 On 06/02/2020 Bond Future | | | 11.13142 | 80.99773 | 11.18464 | 80.64293 | | | 0.00 | 0 | 4,919 |
| ES42 On 07/05/2020 Bond Future | | | 11.24167 | 78.20671 | 11.29683 | 77.84536 | | | 0.00 | 0 | 0 |
| ES42 On 06/08/2020 Bond Future | | | 11.34928 | 79.66105 | 11.40639 | 79.29302 | | | 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 | | | 137.50128 | 137.50128 | 137.63515 | 137.63515 | | | 0.00 | 0 | 731 |
| I2025 On 06/02/2020 Bond Future | | | 138.54179 | 138.54179 | 138.67824 | 138.67824 | | | 0.00 | 0 | 1,363 |
| I2025 On 07/05/2020 Bond Future | | | 141.09507 | 141.09507 | 141.23389 | 141.23389 | | | 0.00 | 0 | 0 |
| I2025 On 06/08/2020 Bond Future | | | 142.24620 | 142.24620 | 142.38764 | 142.38764 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 2,094 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 2,094 |
| I2029 | On | 07/11/2019 | Bond Future | | | 101.71251 | 101.71251 | 101.71114 | 101.71114 | | | 0.00 | 0 | 1,851 |
| I2029 | On | 06/02/2020 | Bond Future | | | 103.57249 | 103.57249 | 103.57123 | 103.57123 | | | 0.00 | 0 | 3,860 |
| I2029 | On | 07/05/2020 | Bond Future | | | 104.36888 | 104.36888 | 104.36746 | 104.36746 | | | 0.00 | 0 | 0 |
| I2029 | On | 06/08/2020 | Bond Future | | | 106.33377 | 106.33377 | 106.33236 | 106.33236 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 5,711 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 5,711 |
| I2033 | On | 07/11/2019 | Bond Future | | | 102.07957 | 102.07957 | 102.07783 | 102.07783 | | | 0.00 | 0 | 490 |
| I2033 | On | 06/02/2020 | Bond Future | | | 103.94633 | 103.94633 | 103.94459 | 103.94459 | | | 0.00 | 0 | 5,770 |
| I2033 | On | 07/05/2020 | Bond Future | | | 104.66653 | 104.66653 | 104.66469 | 104.66469 | | | 0.00 | 0 | 0 |
| I2033 | On | 06/08/2020 | Bond Future | | | 106.63710 | 106.63710 | 106.63527 | 106.63527 | | | 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 | | | 120.31164 | 120.31164 | 120.30975 | 120.30975 | | | 0.00 | 0 | 11,584 |
| I2038 | On | 06/02/2020 | Bond Future | | | 120.85348 | 120.85348 | 120.85159 | 120.85159 | | | 0.00 | 0 | 10,425 |
| I2038 | On | 07/05/2020 | Bond Future | | | 123.08076 | 123.08076 | 123.07886 | 123.07886 | | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2020 | Bond Future | | | 123.70452 | 123.70452 | 123.70263 | 123.70263 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 22,009 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 22,009 |
| I2046 | On | 07/11/2019 | Bond Future | | | 110.73357 | 110.73357 | 110.73176 | 110.73176 | | | 0.00 | 0 | 12,374 |
| I2046 | On | 06/02/2020 | Bond Future | | | 112.75857 | 112.75857 | 112.75675 | 112.75675 | | | 0.00 | 0 | 4,591 |
| I2046 | On | 07/05/2020 | Bond Future | | | 113.08870 | 113.08870 | 113.08667 | 113.08667 | | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2020 | Bond Future | | | 115.21774 | 115.21774 | 115.21571 | 115.21571 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 16,965 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 16,965 |
| I2050 | On | 07/11/2019 | Bond Future | | | 115.48617 | 115.48617 | 115.48411 | 115.48411 | | | 0.00 | 0 | 5,298 |
| I2050 | On | 06/02/2020 | Bond Future | | | 115.76226 | 115.76226 | 115.76042 | 115.76042 | | | 0.00 | 0 | 8,732 |
| I2050 | On | 07/05/2020 | Bond Future | | | 117.89573 | 117.89573 | 117.89387 | 117.89387 | | | 0.00 | 0 | 0 |
| I2050 | On | 06/08/2020 | Bond Future | | | 118.23559 | 118.23559 | 118.23350 | 118.23350 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 14,030 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 14,030 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.15670 | 116.56525 | 8.21264 | 116.24524 | | 6.14 | 0.00 | 0 | 73,494 |
| R186 | On | 06/02/2020 | Bond Future | | | 8.19834 | 113.36390 | 8.25707 | 113.03829 | | 6.28 | 950,442,937.60 | 8,384 | 80,738 |
| R186 | On | 07/05/2020 | Bond Future | | | 8.24022 | 115.42590 | 8.30201 | 115.09432 | | 6.18 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | | | 8.27665 | 112.26769 | 8.34173 | 111.92992 | | 6.36 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 950,442,937.60 | 8,384 | 154,232 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 4,112.37000 | 4.11237 | 4,431,280 | 6.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 1.64000 | 0.00164 | 0,540 | 6.82 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 4,166.63000 | 4.16663 | 4,485,630 | 6.83 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 1.49000 | 0.00149 | 0,480 | 6.83 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 4,058.12000 | 4.05812 | 4,376,920 | 6.81 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 1.82000 | 0.00182 | 0,610 | 6.81 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Call | | | 519.75000 | 0.51975 | 668,650 | 6.11 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Put | | | 591.96000 | 0.59196 | 420,850 | 6.11 | 0.00 | 0 | 7,500 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Put | | | 457.08000 | 0.45708 | 312,600 | 6.14 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Call | | | 670.15000 | 0.67015 | 845,680 | 6.14 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Call | | | 2,918.54000 | 2.91854 | 3,230,670 | 6.57 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Put | | | 13.68000 | 0.01368 | 5,800 | 6.57 | 0.00 | 0 | 4,955 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Put | | | 508.20000 | 0.50820 | 353,120 | 6.13 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Call | | | 607.27000 | 0.60727 | 772,200 | 6.13 | 0.00 | 0 | 4,955 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Put | | | 1,950.67000 | 1.95067 | 1,760,460 | 6.21 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Call | | | 1,132.98000 | 1.13298 | 1,268,380 | 6.21 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Call | | | 2,490.98000 | 2.49098 | 2,706,060 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Put | | | 884.89000 | 0.88489 | 774,360 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 4,382.11000 | 4.38211 | 4,653,530 | 6.96 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Put | | | 851.93000 | 0.85193 | 744,550 | 6.51 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 366.05000 | 0.36605 | 311,860 | 6.96 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Call | | | 2,305.96000 | 2.30596 | 2,512,930 | 6.44 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Put | | | 971.91000 | 0.97191 | 853,270 | 6.44 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Call | | | 2,528.78000 | 2.52878 | 2,745,440 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Put | | | 868.39000 | 0.86839 | 759,440 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Call | | | 2,566.59000 | 2.56659 | 2,784,820 | 6.51 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Put | | | 2,147.86000 | 2.14786 | 1,980,950 | 6.20 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Call | | | 2,029.90000 | 2.02990 | 2,194,570 | 6.20 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Call | | | 4,301.49000 | 4.30149 | 4,540,680 | 6.88 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Put | | | 1,001.97000 | 1.00197 | 909,580 | 6.88 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Call | | | 1,481.33000 | 1.48133 | 1,617,080 | 6.05 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Put | | | 2,732.93000 | 2.73293 | 2,537,100 | 6.05 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 2,898,250 | 6.38 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.50 | Put | | | 0.00000 | 0.00000 | 1,512,630 | 6.38 | 35,629,999.65 | 23,555 | 23,208 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Put | | | 4,437.88000 | 4.43788 | 4,179,200 | 5.67 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Call | | | 595.20000 | 0.59520 | 668,100 | 5.67 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Call | | | 1,505.53000 | 1.50553 | 1,642,670 | 6.06 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Put | | | 2,702.82000 | 2.70282 | 2,508,380 | 6.06 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Call | | | 1,529.62000 | 1.52962 | 1,668,150 | 6.07 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Put | | | 2,672.62000 | 2.67262 | 2,479,570 | 6.07 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Call | | | 2,681.61000 | 2.68161 | 2,857,510 | 6.53 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Put | | | 2,483.59000 | 2.48359 | 2,321,720 | 6.53 | 0.00 | 0 | 0 |

| 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 | 06/08/2020 | Bond Future | 8.36 | Call | | | 2,620.27000 | 2.62027 | 2,794,040 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.36 | Put | | | 2,525.68000 | 2.52568 | 2,361,680 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Call | | | 2,651.07000 | 2.65107 | 2,825,900 | 6.51 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Put | | | 2,504.75000 | 2.50475 | 2,341,810 | 6.51 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 35,629,999.65 | 23,555 | 69,139 |
| Total For R186 | | | | | | | | | | | | 986,072,937.25 | 31,939 | 223,371 |
| R197 | On | 07/11/2019 | Bond Future | | | 307.62529 | 307.62529 | 307.62574 | 307.62574 | | | 0.00 | 0 | 1,557 |
| R197 | On | 06/02/2020 | Bond Future | | | 305.59586 | 305.59586 | 305.59670 | 305.59670 | | | 0.00 | 0 | 2,390 |
| R197 | On | 07/05/2020 | Bond Future | | | 311.22798 | 311.22798 | 311.22847 | 311.22847 | | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2020 | Bond Future | | | 309.29434 | 309.29434 | 309.29490 | 309.29490 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 3,947 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 3,947 |
| R202 | On | 07/11/2019 | Bond Future | | | 233.13432 | 233.13432 | 233.13077 | 233.13077 | | | 0.00 | 0 | 7,999 |
| R202 | On | 06/02/2020 | Bond Future | | | 233.33177 | 233.33177 | 233.32849 | 233.32849 | | | 0.00 | 0 | 3,022 |
| R202 | On | 07/05/2020 | Bond Future | | | 237.63188 | 237.63188 | 237.62835 | 237.62835 | | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2020 | Bond Future | | | 237.96660 | 237.96660 | 237.96285 | 237.96285 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 11,021 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 11,021 |
| R2023 | On | 07/11/2019 | Bond Future | | | 7.23657 | 103.02921 | 7.27216 | 102.92546 | | 2.46 | 2,261,800,247.13 | 21,953 | 13,519 |
| R2023 | On | 06/02/2020 | Bond Future | | | 7.23626 | 104.88773 | 7.27513 | 104.78226 | | 2.50 | 0.00 | 0 | 35,191 |
| R2023 | On | 07/05/2020 | Bond Future | | | 7.21703 | 102.86321 | 7.25975 | 102.75573 | | 2.61 | 1,643,034,053.33 | 15,973 | 16,047 |
| R2023 | On | 06/08/2020 | Bond Future | | | 7.17232 | 104.77609 | 7.21961 | 104.66662 | | 2.61 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 3,904,834,300.46 | 37,926 | 64,757 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 2,065.43000 | 2.06543 | 2,168,840 | 3.69 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 0.56000 | 0.00056 | 0,220 | 3.69 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 2,093.78000 | 2.09378 | 2,197,230 | 3.71 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 0.51000 | 0.00051 | 0,210 | 3.71 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 2,037.07000 | 2.03707 | 2,140,460 | 3.67 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 0.60000 | 0.00060 | 0,240 | 3.67 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 327.81000 | 0.32781 | 292,710 | 2.78 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 1,002.02000 | 1.00202 | 1,071,220 | 2.76 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 340.76000 | 0.34076 | 304,490 | 2.76 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 1,022.37000 | 1.02237 | 1,092,160 | 2.77 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 334.22000 | 0.33422 | 298,540 | 2.77 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 1,042.85000 | 1.04285 | 1,113,220 | 2.78 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Put | | | 1,253.87000 | 1.25387 | 1,179,920 | 2.41 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Call | | | 350.71000 | 0.35071 | 383,100 | 2.40 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Put | | | 1,285.72000 | 1.28572 | 1,210,630 | 2.40 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Call | | | 360.00000 | 0.36000 | 392,960 | 2.41 | 0.00 | 0 | 0 |

| 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 | 07/05/2020 | Bond Future | 6.90 | Put | | | 1,269.59000 | 1.26959 | 1,195,070 | 2.41 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Call | | | 369.71000 | 0.36971 | 403,240 | 2.41 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Call | | | 1,043.40000 | 1.04340 | 1,100,430 | 2.63 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Put | | | 903.82000 | 0.90382 | 851,380 | 2.63 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Call | | | 1,015.57000 | 1.01557 | 1,071,790 | 2.62 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Put | | | 922.19000 | 0.92219 | 868,940 | 2.62 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Call | | | 1,029.26000 | 1.02926 | 1,085,890 | 2.62 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Put | | | 912.77000 | 0.91277 | 859,930 | 2.62 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 3,904,834,300.46 | 37,926 | 64,757 |
| R2030 | On | 07/11/2019 | Bond Future | | | 8.86336 | 96.51445 | 8.91933 | 96.15823 | | 9.03 | 1,865,527,804.05 | 19,329 | 27,351 |
| R2030 | On | 06/02/2020 | Bond Future | | | 8.91953 | 94.24671 | 8.97762 | 93.88425 | | 9.23 | 1,188,356,766.39 | 12,609 | 75,365 |
| R2030 | On | 07/05/2020 | Bond Future | | | 8.97882 | 95.96091 | 9.03918 | 95.59175 | | 9.08 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | | | 9.03555 | 93.73643 | 9.09832 | 93.36044 | | 9.56 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 3,053,884,570.44 | 31,938 | 102,716 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 3,490.17000 | 3.49017 | 3,836,570 | 9.70 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 18.00000 | 0.01800 | 8,180 | 9.70 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Put | | | 1.62000 | 0.00162 | 0,560 | 10.17 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Put | | | 230.17000 | 0.23017 | 143,740 | 9.16 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Call | | | 80.74000 | 0.08074 | 112,530 | 8.57 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Call | | | 2,731.23000 | 2.73123 | 3,063,620 | 9.48 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 19.50000 | 0.01950 | 8,940 | 9.68 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Put | | | 259.42000 | 0.25942 | 164,640 | 9.14 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Call | | | 1,397.26000 | 1.39726 | 1,658,700 | 9.14 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Call | | | 5,144.19000 | 5.14419 | 5,499,350 | 10.17 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Call | | | 61.51000 | 0.06151 | 86,540 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 2,446.16000 | 2.44616 | 2,769,860 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Call | | | 1,492.84000 | 1.49284 | 1,762,630 | 9.16 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 4,790.88000 | 4.79088 | 5,145,340 | 10.07 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 2.78000 | 0.00278 | 1,020 | 10.07 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Put | | | 2,137.25000 | 2.13725 | 1,812,820 | 8.57 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 581.06000 | 0.58106 | 411,930 | 8.98 | 0.00 | 0 | 5,070 |
| R2030 | On | 07/11/2019 | Bond Future | 9.05 | Call | | | 1,170.21000 | 1.17021 | 1,408,920 | 9.09 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Put | | | 48.80000 | 0.04880 | 24,970 | 9.48 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Call | | | 5,671.44000 | 5.67144 | 6,027,190 | 10.30 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Put | | | 0.69000 | 0.00069 | 0,220 | 10.30 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Put | | | 2,314.25000 | 2.31425 | 1,983,060 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.40 | Put | | | 3,384.94000 | 3.38494 | 3,033,470 | 8.36 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.40 | Call | | | 10.17000 | 0.01017 | 14,920 | 8.36 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 69.91000 | 0.06991 | 37,390 | 9.39 | 0.00 | 0 | 2,750 |

| 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 | 9.20 | Call | | | 1,898.49000 | 1.89849 | 2,197,000 | 9.25 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.20 | Put | | | 138.69000 | 0.13869 | 80,980 | 9.25 | 0.00 | 0 | 2,750 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 775.51000 | 0.77551 | 962,600 | 8.98 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 3,549.17000 | 3.54917 | 3,896,250 | 9.71 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 16.62000 | 0.01662 | 7,480 | 9.71 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 3,431.25000 | 3.43125 | 3,776,910 | 9.68 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.05 | Put | | | 345.43000 | 0.34543 | 227,920 | 9.09 | 0.00 | 0 | 5,403 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Call | | | 2,167.46000 | 2.16746 | 2,480,080 | 9.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Put | | | 98.75000 | 0.09875 | 55,150 | 9.31 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 1,923.03000 | 1.92303 | 2,108,970 | 9.23 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 2,453.78000 | 2.45378 | 2,667,830 | 9.38 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 1,388.96000 | 1.38896 | 1,240,550 | 9.38 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.25 | Put | | | 1,166.66000 | 1.16666 | 1,035,850 | 9.48 | 0.00 | 0 | 5,000 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 2,491.41000 | 2.49141 | 2,707,270 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 1,365.31000 | 1.36531 | 1,218,710 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 2,416.41000 | 2.41641 | 2,628,650 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 1,412.93000 | 1.41293 | 1,262,710 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 1,783.88000 | 1.78388 | 1,607,360 | 9.23 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 4,181.35000 | 4.18135 | 3,892,220 | 8.57 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 493.83000 | 0.49383 | 567,160 | 8.57 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.25 | Call | | | 2,841.89000 | 2.84189 | 3,073,540 | 9.48 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Put | | | 3,379.03000 | 3.37903 | 3,159,930 | 8.87 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Call | | | 1,807.28000 | 1.80728 | 1,958,790 | 8.88 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Put | | | 3,343.65000 | 3.34365 | 3,126,000 | 8.88 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Call | | | 1,834.20000 | 1.83420 | 1,987,150 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Put | | | 3,308.28000 | 3.30828 | 3,092,070 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Call | | | 1,780.32000 | 1.78032 | 1,930,380 | 8.87 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Call | | | 3,170.43000 | 3.17043 | 3,361,860 | 9.68 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Put | | | 3,220.15000 | 3.22015 | 3,035,590 | 9.68 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Call | | | 3,203.52000 | 3.20352 | 3,396,070 | 9.69 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Put | | | 3,193.48000 | 3.19348 | 3,010,040 | 9.69 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Call | | | 3,236.76000 | 3.23676 | 3,430,410 | 9.70 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Put | | | 3,167.01000 | 3.16701 | 2,984,670 | 9.70 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 54,113 |
| Total For R2030 | | | | | | | | | | | | 3,053,884,570.44 | 31,938 | 156,829 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.18919 | 94.09200 | 9.24519 | 93.70349 | | 10.54 | 1,320,110,760.00 | 14,030 | 20,850 |
| R2032 | On | 06/02/2020 | Bond Future | | | 9.25157 | 95.78928 | 9.30952 | 95.39390 | | 10.29 | 1,320,167,856.96 | 13,782 | 53,033 |
| R2032 | On | 07/05/2020 | Bond Future | | | 9.31492 | 93.37206 | 9.37495 | 92.96940 | | 10.49 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | | | 9.37542 | 95.10838 | 9.43761 | 94.69821 | | 10.76 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 2,640,278,616.96 | 27,812 | 73,883 |

| 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 | 07/11/2019 | Bond Future | 9.70 | Call | | | 3,132.56000 | 3.13256 | 3,493,590 | 11.29 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 58.53000 | 0.05853 | 31,050 | 11.29 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 3,194.70000 | 3.19470 | 3,557,310 | 11.31 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 54.68000 | 0.05468 | 28,780 | 11.31 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 3,257.01000 | 3.25701 | 3,621,120 | 11.33 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 51.06000 | 0.05106 | 26,660 | 11.33 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Call | | | 2,412.01000 | 2.41201 | 2,625,920 | 10.46 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Put | | | 1,866.73000 | 1.86673 | 1,685,260 | 10.46 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 2,450.32000 | 2.45032 | 2,666,190 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 1,837.60000 | 1.83760 | 1,658,090 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Call | | | 2,374.00000 | 2.37400 | 2,585,930 | 10.45 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Put | | | 1,896.23000 | 1.89623 | 1,712,780 | 10.45 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 3,520.57000 | 3.52057 | 3,294,680 | 10.43 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Call | | | 2,210.67000 | 2.21067 | 2,384,380 | 10.41 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Put | | | 3,595.38000 | 3.59538 | 3,366,430 | 10.41 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 2,241.34000 | 2.24134 | 2,416,580 | 10.42 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 3,557.82000 | 3.55782 | 3,330,400 | 10.42 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Call | | | 2,272.24000 | 2.27224 | 2,449,010 | 10.43 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.47 | Call | | | 3,698.18000 | 3.69818 | 3,912,340 | 10.74 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.47 | Put | | | 3,485.54000 | 3.48554 | 3,289,530 | 10.74 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Call | | | 3,628.52000 | 3.62852 | 3,840,300 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Put | | | 3,547.10000 | 3.54710 | 3,348,710 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Call | | | 3,663.10000 | 3.66310 | 3,876,080 | 10.73 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Put | | | 3,516.04000 | 3.51604 | 3,318,850 | 10.73 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 2,640,278,616.96 | 27,812 | 73,883 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.45512 | 97.12254 | 9.50114 | 96.76767 | | 11.47 | 0.00 | 0 | 10,307 |
| R2035 | On | 06/02/2020 | Bond Future | | | 9.52445 | 98.87449 | 9.57201 | 98.51341 | | 11.20 | 0.00 | 0 | 104,442 |
| R2035 | On | 07/05/2020 | Bond Future | | | 9.58847 | 96.16974 | 9.63761 | 95.80200 | | 11.46 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | | | 9.64944 | 97.95811 | 9.70022 | 97.58357 | | 11.81 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 114,749 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 2,962.35000 | 2.96235 | 3,273,770 | 12.14 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 113.01000 | 0.11301 | 69,560 | 12.14 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 3,028.95000 | 3.02895 | 3,342,580 | 12.16 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 106.11000 | 0.10611 | 64,870 | 12.16 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 2,896.10000 | 2.89610 | 3,205,200 | 12.12 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Put | | | 11.35000 | 0.01135 | 5,490 | 12.86 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 120.34000 | 0.12034 | 74,570 | 12.12 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 4,634.92000 | 4.63492 | 4,282,290 | 10.46 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 7.88000 | 0.00788 | 10,120 | 10.46 | 0.00 | 0 | 3,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Put | | | 798.36000 | 0.79836 | 612,510 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Call | | | 943.24000 | 0.94324 | 1,112,260 | 11.50 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Call | | | 5,241.22000 | 5.24122 | 5,590,230 | 12.86 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Call | | | 2,493.04000 | 2.49304 | 2,676,010 | 11.33 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Put | | | 2,281.47000 | 2.28147 | 2,103,360 | 11.33 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Call | | | 2,533.82000 | 2.53382 | 2,718,600 | 11.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Put | | | 2,246.83000 | 2.24683 | 2,070,530 | 11.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Call | | | 2,452.59000 | 2.45259 | 2,633,750 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 2,316.53000 | 2.31653 | 2,136,610 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Put | | | 5,481.97000 | 5.48197 | 5,224,580 | 10.60 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Call | | | 1,422.08000 | 1.42208 | 1,532,430 | 10.60 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 2,795.32000 | 2.79532 | 2,628,020 | 11.46 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 3,628.60000 | 3.62860 | 3,829,040 | 11.46 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,547.93000 | 2.54793 | 2,709,740 | 11.14 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 3,810.87000 | 3.81087 | 3,604,940 | 11.14 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Call | | | 8,700.85000 | 8.70085 | 9,000,140 | 13.08 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Put | | | 907.22000 | 0.90722 | 838,770 | 13.08 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Call | | | 2,583.93000 | 2.58393 | 2,747,160 | 11.15 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Put | | | 3,770.83000 | 3.77083 | 3,566,320 | 11.15 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Call | | | 2,619.90000 | 2.61990 | 2,784,540 | 11.17 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Put | | | 3,730.85000 | 3.73085 | 3,527,750 | 11.17 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 7,797.83000 | 7.79783 | 7,546,760 | 13.07 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 2,436.30000 | 2.43630 | 2,559,770 | 13.07 | 0.00 | 0 | 24,761 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Put | | | 9,032.85000 | 9.03285 | 8,754,930 | 12.26 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Call | | | 1,650.05000 | 1.65005 | 1,746,670 | 12.26 | 0.00 | 0 | 3,000 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 5,510.39000 | 5.51039 | 5,721,170 | 13.65 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 3,914.09000 | 3.91409 | 3,750,330 | 13.65 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 5,551.54000 | 5.55154 | 5,763,210 | 13.65 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 3,883.55000 | 3.88355 | 3,720,680 | 13.65 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 5,469.04000 | 5.46904 | 5,678,910 | 13.64 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 3,944.51000 | 3.94451 | 3,779,840 | 13.64 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 53,261 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 168,010 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.58455 | 93.31968 | 9.64055 | 92.88556 | | 12.17 | 0.00 | 0 | 33,901 |
| R2037 | On | 06/02/2020 | Bond Future | | | 9.64974 | 90.74381 | 9.70753 | 90.30195 | | 12.46 | 12,794,877.21 | 141 | 58,025 |
| R2037 | On | 07/05/2020 | Bond Future | | | 9.71720 | 92.39425 | 9.77685 | 91.94433 | | 12.19 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | | | 9.78312 | 89.85290 | 9.84474 | 89.39455 | | 13.17 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 12,794,877.21 | 141 | 91,926 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 2,579.29000 | 2.57929 | 2,947,670 | 12.52 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 161.62000 | 0.16162 | 95,880 | 12.52 | 0.00 | 0 | 0 |

| 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 | 07/11/2019 | Bond Future | 9.97 | Call | | | 2,643.64000 | 2.64364 | 3,015,290 | 12.53 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 151.87000 | 0.15187 | 89,400 | 12.53 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 2,515.39000 | 2.51539 | 2,880,370 | 12.50 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 171.91000 | 0.17191 | 102,770 | 12.50 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 2,209.01000 | 2.20901 | 2,420,170 | 12.33 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 2,572.18000 | 2.57218 | 2,341,480 | 12.33 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 2,247.34000 | 2.24734 | 2,460,760 | 12.34 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 2,533.92000 | 2.53392 | 2,305,480 | 12.34 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 2,286.21000 | 2.28621 | 2,501,880 | 12.36 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 2,496.30000 | 2.49630 | 2,270,110 | 12.36 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Put | | | 4,008.43000 | 4.00843 | 3,756,830 | 12.00 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Call | | | 2,622.87000 | 2.62287 | 2,822,880 | 12.01 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Put | | | 3,966.69000 | 3.96669 | 3,716,780 | 12.01 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Call | | | 2,658.26000 | 2.65826 | 2,859,960 | 12.02 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Put | | | 3,925.29000 | 3.92529 | 3,677,070 | 12.02 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Call | | | 2,587.73000 | 2.58773 | 2,786,050 | 12.00 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 4,250.05000 | 4.25005 | 4,488,590 | 13.28 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 4,137.09000 | 4.13709 | 3,917,280 | 13.28 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 4,288.53000 | 4.28853 | 4,528,350 | 13.29 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 4,101.66000 | 4.10166 | 3,883,130 | 13.29 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 4,327.48000 | 4.32748 | 4,568,580 | 13.30 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 4,066.79000 | 4.06679 | 3,849,540 | 13.30 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 12,794,877.21 | 141 | 91,926 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.73979 | 96.03219 | 9.79079 | 95.60954 | | 12.66 | 0.00 | 0 | 7,805 |
| R2040 | On | 06/02/2020 | Bond Future | | | 9.80683 | 93.25465 | 9.85943 | 92.82454 | | 12.99 | 676,655,740.40 | 7,256 | 40,301 |
| R2040 | On | 07/05/2020 | Bond Future | | | 9.87598 | 94.95080 | 9.93026 | 94.51276 | | 12.72 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | | | 9.94378 | 92.20637 | 9.99981 | 91.76024 | | 13.80 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 676,655,740.40 | 7,256 | 48,106 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 914.23000 | 0.91423 | 691,270 | 12.75 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 990.23000 | 0.99023 | 1,189,920 | 12.75 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 4,223.87000 | 4.22387 | 3,810,370 | 11.78 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 27.46000 | 0.02746 | 36,610 | 11.78 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 2,301.84000 | 2.30184 | 2,628,300 | 13.19 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 279.55000 | 0.27955 | 183,360 | 13.19 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 2,366.57000 | 2.36657 | 2,697,070 | 13.21 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 264.60000 | 0.26460 | 172,450 | 13.21 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 2,237.69000 | 2.23769 | 2,559,990 | 13.16 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 295.20000 | 0.29520 | 194,850 | 13.16 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 13,228.38000 | 13.22838 | 12,803,450 | 11.00 | 0.00 | 0 | 0 |

| 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 | 06/02/2020 | Bond Future | 9.00 | Call | | | 291.35000 | 0.29135 | 335,910 | 11.40 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 2,167.55000 | 2.16755 | 2,358,210 | 12.99 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 3,065.92000 | 3.06592 | 2,826,470 | 12.99 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 24.47000 | 0.02447 | 29,650 | 11.00 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 2,206.38000 | 2.20638 | 2,399,210 | 13.01 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,022.09000 | 3.02209 | 2,784,810 | 13.01 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 2,129.10000 | 2.12910 | 2,317,580 | 12.98 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,110.25000 | 3.11025 | 2,868,620 | 12.98 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 7,733.20000 | 7.73320 | 7,347,650 | 11.40 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Call | | | 2,731.55000 | 2.73155 | 2,922,940 | 12.39 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Put | | | 4,281.50000 | 4.28150 | 4,034,850 | 12.39 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 2,770.00000 | 2.77000 | 2,963,060 | 12.41 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 4,237.47000 | 4.23747 | 3,992,490 | 12.41 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Call | | | 2,693.64000 | 2.69364 | 2,883,360 | 12.38 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Put | | | 4,326.19000 | 4.32619 | 4,077,870 | 12.38 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Put | | | 4,399.87000 | 4.39987 | 4,185,930 | 13.82 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Call | | | 4,601.19000 | 4.60119 | 4,834,620 | 13.83 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Put | | | 4,362.21000 | 4.36221 | 4,149,510 | 13.83 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Call | | | 4,642.73000 | 4.64273 | 4,877,420 | 13.84 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Put | | | 4,324.82000 | 4.32482 | 4,113,380 | 13.84 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Call | | | 4,559.80000 | 4.55980 | 4,791,990 | 13.82 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,520 |
| Total For R2040 | | | | | | | | | | | | 676,655,740.40 | 7,256 | 50,626 |
| R2044 | On | 07/11/2019 | Bond Future | | | 9.80455 | 92.75043 | 9.85552 | 92.32128 | | 13.36 | 0.00 | 0 | 12,068 |
| R2044 | On | 06/02/2020 | Bond Future | | | 9.86989 | 90.03905 | 9.92242 | 89.60230 | | 13.72 | 0.00 | 0 | 31,571 |
| R2044 | On | 07/05/2020 | Bond Future | | | 9.93713 | 91.67664 | 9.99129 | 91.23188 | | 13.44 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | | | 10.00300 | 88.99671 | 10.05887 | 88.54364 | | 14.59 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 43,639 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Call | | | 2,060.76000 | 2.06076 | 2,370,390 | 13.96 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 9.19 | Put | | | 5,886.48000 | 5.88648 | 5,458,500 | 12.21 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 9.19 | Call | | | 3.51000 | 0.00351 | 4,680 | 12.21 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 9.74 | Put | | | 1,533.78000 | 1.53378 | 1,234,110 | 13.34 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 9.74 | Call | | | 556.23000 | 0.55623 | 685,710 | 13.34 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 10.52 | Call | | | 5,319.12000 | 5.31912 | 5,736,830 | 15.12 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Put | | | 372.86000 | 0.37286 | 253,340 | 13.96 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Call | | | 2,123.12000 | 2.12312 | 2,437,340 | 13.99 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Put | | | 354.03000 | 0.35403 | 239,100 | 13.99 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 1,999.10000 | 1.99910 | 2,304,030 | 13.94 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.52 | Put | | | 22.85000 | 0.02285 | 11,410 | 15.12 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 392.51000 | 0.39251 | 268,290 | 13.94 | 0.00 | 0 | 0 |

| 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 | 06/02/2020 | Bond Future | 9.77 | Call | | | 1,987.48000 | 1.98748 | 2,171,400 | 13.34 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Put | | | 3,264.60000 | 3.26460 | 3,011,770 | 13.34 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Call | | | 2,025.26000 | 2.02526 | 2,211,450 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Put | | | 3,217.66000 | 3.21766 | 2,967,100 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 1,949.89000 | 1.94989 | 2,131,550 | 13.33 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,311.86000 | 3.31186 | 3,056,770 | 13.33 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Put | | | 7,657.44000 | 7.65744 | 7,267,020 | 11.77 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Call | | | 297.03000 | 0.29703 | 343,360 | 11.77 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,407.02000 | 3.40702 | 3,147,380 | 13.29 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 1,874.96000 | 1.87496 | 2,052,070 | 13.29 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Call | | | 7,325.82000 | 7.32582 | 7,685,550 | 15.40 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Put | | | 670.45000 | 0.67045 | 593,430 | 15.40 | 0.00 | 0 | 328 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 3,239.94000 | 3.23994 | 3,453,020 | 13.32 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Call | | | 2,805.94000 | 2.80594 | 3,000,700 | 13.18 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Put | | | 4,393.50000 | 4.39350 | 4,143,500 | 13.18 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Call | | | 2,844.06000 | 2.84406 | 3,040,490 | 13.19 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Put | | | 4,347.47000 | 4.34747 | 4,099,140 | 13.19 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Call | | | 3,532.01000 | 3.53201 | 3,756,510 | 13.41 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 2,768.09000 | 2.76809 | 2,961,170 | 13.16 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 4,439.93000 | 4.43993 | 4,188,250 | 13.16 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Put | | | 7,440.31000 | 7.44031 | 7,099,590 | 12.22 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Call | | | 1,108.84000 | 1.10884 | 1,212,880 | 12.22 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 3,908.89000 | 3.90889 | 3,677,210 | 13.32 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Put | | | 1,081.73000 | 1.08173 | 995,970 | 15.34 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Call | | | 8,980.72000 | 8.98072 | 9,333,200 | 15.34 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Put | | | 1,190.28000 | 1.19028 | 1,098,000 | 15.34 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Put | | | 6,976.37000 | 6.97637 | 6,646,970 | 12.36 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Call | | | 1,282.64000 | 1.28264 | 1,398,000 | 12.36 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Put | | | 3,624.42000 | 3.62442 | 3,404,160 | 13.41 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Call | | | 9,360.04000 | 9.36004 | 9,719,040 | 15.34 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 3,792.18000 | 3.79218 | 4,000,230 | 14.44 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 5,422.62000 | 5.42262 | 5,177,600 | 14.44 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Put | | | 2,220.47000 | 2.22047 | 2,094,280 | 15.99 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 3,830.52000 | 3.83052 | 4,039,880 | 14.45 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 5,377.79000 | 5.37779 | 5,134,080 | 14.45 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 3,868.73000 | 3.86873 | 4,079,400 | 14.46 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 5,332.95000 | 5.33295 | 5,090,550 | 14.46 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Put | | | 10,439.06000 | 10.43906 | 10,082,700 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Call | | | 1,247.50000 | 1.24750 | 1,344,210 | 13.36 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Put | | | 6,384.38000 | 6.38438 | 6,112,690 | 14.21 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Call | | | 3,063.40000 | 3.06340 | 3,244,780 | 14.21 | 0.00 | 0 | 140 |

| 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 06/08/2020 Bond Future | 10.93 | Call | | | 8,813.09000 | 8.81309 | 9,139,970 | 15.99 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | 0.00 | 0 | 4,356 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 47,995 |
| R2048 On 07/11/2019 Bond Future | | | 9.78970 | 91.82947 | 9.84069 | 91.38707 | | 13.79 | | 0.00 | 0 | 73,592 |
| R2048 On 06/02/2020 Bond Future | | | 9.85634 | 93.48596 | 9.90890 | 93.03573 | | 13.50 | | 0.00 | 0 | 39,823 |
| R2048 On 07/05/2020 Bond Future | | | 9.91801 | 90.74657 | 9.97215 | 90.28811 | | 13.90 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | | | 9.97703 | 92.43409 | 10.03280 | 91.96716 | | 14.42 | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 113,415 |
| R2048 On 07/11/2019 Bond Future | 10.02 | Call | | | 1,954.03000 | 1.95403 | 2,262,300 | 14.31 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.02 | Put | | | 427.92000 | 0.42792 | 293,790 | 14.31 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.03 | Call | | | 2,016.42000 | 2.01642 | 2,329,720 | 14.34 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.03 | Put | | | 406.54000 | 0.40654 | 277,440 | 14.34 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.01 | Call | | | 1,892.40000 | 1.89240 | 2,195,540 | 14.29 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.01 | Put | | | 450.21000 | 0.45021 | 310,950 | 14.29 | | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.71 | Call | | | 1,840.79000 | 1.84079 | 2,019,060 | 13.01 | | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.71 | Put | | | 3,565.59000 | 3.56559 | 3,293,630 | 13.01 | | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.72 | Call | | | 1,879.21000 | 1.87921 | 2,059,870 | 13.03 | | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.72 | Put | | | 3,515.91000 | 3.51591 | 3,246,340 | 13.03 | | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.70 | Call | | | 1,802.79000 | 1.80279 | 1,978,680 | 12.99 | | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.70 | Put | | | 3,615.83000 | 3.61583 | 3,341,490 | 12.99 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.78 | Call | | | 2,857.51000 | 2.85751 | 3,058,210 | 13.60 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.78 | Put | | | 4,503.45000 | 4.50345 | 4,245,690 | 13.60 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.79 | Call | | | 2,896.61000 | 2.89661 | 3,099,060 | 13.61 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.79 | Put | | | 4,455.58000 | 4.45558 | 4,199,570 | 13.61 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.77 | Call | | | 2,818.42000 | 2.81842 | 3,017,370 | 13.59 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.77 | Put | | | 4,551.46000 | 4.55146 | 4,291,950 | 13.59 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.25 | Put | | | 9,342.72000 | 9.34272 | 9,019,300 | 15.19 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.25 | Call | | | 2,375.39000 | 2.37539 | 2,518,900 | 15.19 | | 0.00 | 0 | 20,640 |
| R2048 On 06/08/2020 Bond Future | 9.00 | Put | | | 11,092.11000 | 11.09211 | 10,738,140 | 14.85 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.00 | Call | | | 1,698.75000 | 1.69875 | 1,811,710 | 14.85 | | 0.00 | 0 | 3,000 |
| R2048 On 06/08/2020 Bond Future | 10.19 | Call | | | 6,086.35000 | 6.08635 | 6,345,000 | 16.78 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.19 | Put | | | 4,792.95000 | 4.79295 | 4,584,670 | 16.78 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.20 | Call | | | 6,132.50000 | 6.13250 | 6,392,250 | 16.79 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.20 | Put | | | 4,757.94000 | 4.75794 | 4,550,760 | 16.79 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.18 | Call | | | 6,039.99000 | 6.03999 | 6,297,540 | 16.76 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.18 | Put | | | 4,827.88000 | 4.82788 | 4,618,500 | 16.76 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | 0.00 | 0 | 23,640 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 137,055 |
| R207 On 07/11/2019 Bond Future | | | 6.85220 | 102.39474 | 6.84853 | 102.39540 | | 0.06 | | 0.00 | 0 | 3,123 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 3,123 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R207 | On | 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 | | | 854.84000 | 0.85484 | 855,500 | 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 | | | 853.04000 | 0.85304 | 853,700 | 0.11 | 0.00 | 0 | 0 |
| 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 | | | 856.65000 | 0.85665 | 857,310 | 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 | | | 6.62032 | 100.95186 | 6.61921 | 100.95331 | | 0.66 | 418,647,363.42 | 4,147 | 2,194 |
| R208 | On | 06/02/2020 | Bond Future | | | 6.46009 | 102.77290 | 6.45859 | 102.77453 | | 0.60 | 0.00 | 0 | 8,840 |
| R208 | On | 07/05/2020 | Bond Future | | | 6.19209 | 101.23901 | 6.19026 | 101.24058 | | 0.57 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | | | 5.65043 | 103.12171 | 5.64787 | 103.12330 | | 0.48 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 418,647,363.42 | 4,147 | 11,034 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 280.01000 | 0.28001 | 277,780 | 0.94 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 5.72000 | 0.00572 | 4,940 | 0.94 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 292.14000 | 0.29214 | 289,990 | 0.94 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 4.87000 | 0.00487 | 4,170 | 0.94 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 267.99000 | 0.26799 | 265,680 | 0.94 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 6.69000 | 0.00669 | 5,830 | 0.94 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Call | | | 28.07000 | 0.02807 | 27,430 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Put | | | 373.25000 | 0.37325 | 374,240 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Call | | | 25.71000 | 0.02571 | 25,100 | 0.63 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Put | | | 392.62000 | 0.39262 | 393,640 | 0.63 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Call | | | 26.80000 | 0.02680 | 26,180 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Put | | | 382.84000 | 0.38284 | 383,850 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Put | | | 1,197.91000 | 1.19791 | 1,199,460 | 0.59 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Call | | | 0.47000 | 0.00047 | 0,450 | 0.59 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Put | | | 1,189.24000 | 1.18924 | 1,190,790 | 0.59 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Call | | | 0.50000 | 0.00050 | 0,480 | 0.59 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Put | | | 1,180.58000 | 1.18058 | 1,182,130 | 0.59 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Call | | | 0.44000 | 0.00044 | 0,420 | 0.59 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 137.71000 | 0.13771 | 136,720 | 0.46 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 198.64000 | 0.19864 | 199,240 | 0.46 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 140.84000 | 0.14084 | 139,840 | 0.46 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 195.54000 | 0.19554 | 196,130 | 0.46 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 144.00000 | 0.14400 | 142,990 | 0.46 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 192.47000 | 0.19247 | 193,050 | 0.46 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 418,647,363.42 | 4,147 | 11,034 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.45364 | 74.29532 | 9.50453 | 73.95944 | | 13.00 | 949,271,303.64 | 12,777 | 74,652 |

| 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 | 06/02/2020 | Bond Future | | | 9.51236 | 75.63553 | 9.56476 | 75.29368 | | 12.81 | 949,377,172.56 | 12,552 | 89,255 |
| R209 | On | 07/05/2020 | Bond Future | | | 9.57163 | 73.86008 | 9.62562 | 73.51198 | | 13.16 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | | | 9.62826 | 75.23363 | 9.68389 | 74.87900 | | 13.50 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 1,898,648,476.20 | 25,329 | 163,907 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 2,126.88000 | 2.12688 | 2,404,590 | 13.57 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 156.60000 | 0.15660 | 98,430 | 13.57 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 2,181.13000 | 2.18113 | 2,461,530 | 13.59 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 147.66000 | 0.14766 | 92,180 | 13.59 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 2,072.98000 | 2.07298 | 2,347,910 | 13.54 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 7.76000 | 0.00776 | 10,400 | 11.99 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Put | | | 1,462.72000 | 1.46272 | 1,203,650 | 12.74 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Call | | | 301.48000 | 0.30148 | 378,290 | 12.74 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 165.97000 | 0.16597 | 105,020 | 13.54 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Call | | | 1,913.80000 | 1.91380 | 2,179,800 | 13.47 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Put | | | 197.11000 | 0.19711 | 127,230 | 13.47 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Put | | | 766.34000 | 0.76634 | 582,870 | 13.00 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Call | | | 736.54000 | 0.73654 | 888,950 | 13.00 | 0.00 | 0 | 5,000 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 4,003.20000 | 4.00320 | 3,669,960 | 11.99 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 1,864.63000 | 1.86463 | 2,023,740 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 2,287.45000 | 2.28745 | 2,104,710 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 2,642.66000 | 2.64266 | 2,442,610 | 12.67 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 1,559.99000 | 1.55999 | 1,701,790 | 12.67 | 0.00 | 0 | 7,500 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Call | | | 1,896.79000 | 1.89679 | 2,057,620 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 2,254.09000 | 2.25409 | 2,073,070 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 1,929.40000 | 1.92940 | 2,091,940 | 12.84 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 2,221.27000 | 2.22127 | 2,041,960 | 12.84 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,361.41000 | 2.36141 | 2,518,620 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 3,371.29000 | 3.37129 | 3,180,400 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 2,300.60000 | 2.30060 | 2,455,250 | 13.09 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 3,441.72000 | 3.44172 | 3,248,270 | 13.09 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Call | | | 2,330.90000 | 2.33090 | 2,486,830 | 13.11 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Put | | | 3,406.36000 | 3.40636 | 3,214,190 | 13.11 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 0.44000 | 0.00044 | 0,510 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 34,529.71000 | 34.52971 | 34,175,150 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 0.46000 | 0.00046 | 0,530 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 34,421.38000 | 34.42138 | 34,066,820 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 0.42000 | 0.00042 | 0,500 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 34,638.18000 | 34.63818 | 34,283,630 | 12.01 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 36,500 |
| Total For R209 | | | | | | | | | | | | 1,898,648,476.20 | 25,329 | 200,407 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R210 | On | 07/11/2019 | Bond Future | | | 188.25015 | 188.25015 | 188.24792 | 188.24792 | | | 0.00 | 0 | 1,055 |
| R210 | On | 06/02/2020 | Bond Future | | | 191.69275 | 191.69275 | 191.69055 | 191.69055 | | | 0.00 | 0 | 1,772 |
| R210 | On | 07/05/2020 | Bond Future | | | 192.57560 | 192.57560 | 192.57331 | 192.57331 | | | 0.00 | 0 | 0 |
| R210 | On | 06/08/2020 | Bond Future | | | 196.20110 | 196.20110 | 196.19871 | 196.19871 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,827 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,827 |
| R212 | On | 07/11/2019 | Bond Future | | | 161.78926 | 161.78926 | 161.87672 | 161.87672 | | | 0.00 | 0 | 7,384 |
| R212 | On | 06/02/2020 | Bond Future | | | 162.50197 | 162.50197 | 162.59127 | 162.59127 | | | 0.00 | 0 | 4,084 |
| R212 | On | 07/05/2020 | Bond Future | | | 165.49679 | 165.49679 | 165.58756 | 165.58756 | | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2020 | Bond Future | | | 166.31904 | 166.31904 | 166.41150 | 166.41150 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 11,468 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 11,468 |
| R213 | On | 07/11/2019 | Bond Future | | | 9.05424 | 87.04717 | 9.11025 | 86.69511 | | 10.09 | 1,071,463,615.53 | 12,309 | 10,592 |
| R213 | On | 06/02/2020 | Bond Future | | | 9.11689 | 88.61744 | 9.17490 | 88.25916 | | 9.93 | 0.00 | 0 | 15,211 |
| R213 | On | 07/05/2020 | Bond Future | | | 9.17415 | 86.67749 | 9.23422 | 86.31263 | | 10.21 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | | | 9.22771 | 88.28938 | 9.28995 | 87.91771 | | 10.34 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 1,071,463,615.53 | 12,309 | 25,803 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Put | | | 43.24000 | 0.04324 | 22,330 | 11.03 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Call | | | 3,038.18000 | 3.03818 | 3,370,570 | 11.05 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Put | | | 40.31000 | 0.04031 | 20,640 | 11.05 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Call | | | 2,924.56000 | 2.92456 | 3,254,410 | 11.01 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Put | | | 46.34000 | 0.04634 | 24,130 | 11.01 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Call | | | 2,981.32000 | 2.98132 | 3,312,470 | 11.03 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Call | | | 2,178.95000 | 2.17895 | 2,376,140 | 9.95 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Put | | | 1,595.89000 | 1.59589 | 1,434,800 | 9.95 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Call | | | 2,213.84000 | 2.21384 | 2,412,860 | 9.96 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Put | | | 1,569.78000 | 1.56978 | 1,410,520 | 9.96 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Call | | | 2,144.15000 | 2.14415 | 2,339,510 | 9.94 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Put | | | 1,622.15000 | 1.62215 | 1,459,230 | 9.94 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Put | | | 3,275.52000 | 3.27552 | 3,064,810 | 9.95 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Call | | | 1,930.39000 | 1.93039 | 2,085,950 | 9.96 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Put | | | 3,241.04000 | 3.24104 | 3,031,740 | 9.96 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Call | | | 1,875.66000 | 1.87566 | 2,028,400 | 9.94 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Put | | | 3,310.03000 | 3.31003 | 3,097,910 | 9.94 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Call | | | 1,903.04000 | 1.90304 | 2,057,190 | 9.95 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Call | | | 3,231.70000 | 3.23170 | 3,422,120 | 10.39 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Put | | | 3,231.40000 | 3.23140 | 3,050,150 | 10.39 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Call | | | 3,264.80000 | 3.26480 | 3,456,300 | 10.41 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Put | | | 3,204.98000 | 3.20498 | 3,024,810 | 10.41 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Call | | | 3,298.04000 | 3.29804 | 3,490,630 | 10.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|------------------|
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Put | | | 3,178.76000 | 3.17876 | 2,999,680 | 10.42 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 1,071,463,615.53 | 12,309 | 25,803 |
| R214 | On | 07/11/2019 | Bond Future | | | 9.70944 | 72.62531 | 9.76039 | 72.27649 | | 14.21 | 0.00 | 0 | 4,674 |
| R214 | On | 06/02/2020 | Bond Future | | | 9.77413 | 73.93541 | 9.82660 | 73.58036 | | 13.96 | 0.00 | 0 | 14,090 |
| R214 | On | 07/05/2020 | Bond Future | | | 9.83393 | 71.98207 | 9.88792 | 71.62054 | | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | | | 9.89096 | 73.32069 | 9.94653 | 72.95242 | | 14.78 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 18,764 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 1,912.72000 | 1.91272 | 2,179,950 | 14.71 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 242.24000 | 0.24224 | 160,650 | 14.71 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 1,965.75000 | 1.96575 | 2,236,290 | 14.74 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 229.65000 | 0.22965 | 151,370 | 14.74 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Call | | | 1,860.18000 | 1.86018 | 2,124,000 | 14.68 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Put | | | 255.41000 | 0.25541 | 170,410 | 14.68 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 1,857.53000 | 1.85753 | 2,015,830 | 13.91 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 2,581.82000 | 2.58182 | 2,385,070 | 13.91 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Call | | | 1,889.85000 | 1.88985 | 2,049,900 | 13.93 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Put | | | 2,545.70000 | 2.54570 | 2,350,700 | 13.93 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 1,825.67000 | 1.82567 | 1,982,210 | 13.90 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 2,618.50000 | 2.61850 | 2,419,990 | 13.90 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Call | | | 2,537.75000 | 2.53775 | 2,705,140 | 14.00 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Put | | | 3,399.08000 | 3.39908 | 3,204,940 | 14.00 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 2,570.24000 | 2.57024 | 2,738,950 | 14.02 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 3,363.64000 | 3.36364 | 3,170,820 | 14.02 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 2,505.47000 | 2.50547 | 2,671,520 | 13.99 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 3,434.83000 | 3.43483 | 3,239,350 | 13.99 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Call | | | 3,911.40000 | 3.91140 | 4,104,710 | 14.76 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Put | | | 3,691.04000 | 3.69104 | 3,516,080 | 14.76 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Call | | | 3,946.01000 | 3.94601 | 4,140,340 | 14.77 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Put | | | 3,660.03000 | 3.66003 | 3,486,090 | 14.77 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Call | | | 3,876.65000 | 3.87665 | 4,068,950 | 14.75 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Put | | | 3,722.01000 | 3.72201 | 3,546,040 | 14.75 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 18,764 |
| Total for Bond | | | | | | | | | | | | 14,663,280,497.87 | 178,797 | 1,375,184 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | | | 693.26800 | 693.26800 | 690.65900 | 690.65900 | | | | 0.00 | 0 | 387 |
| GOVI On 06/02/2020 GOVI | | | 705.77300 | 705.77300 | 703.11800 | 703.11800 | | | | 0.00 | 0 | 1,054 |
| GOVI On 07/05/2020 GOVI | | | 718.61200 | 718.61200 | 715.90900 | 715.90900 | | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | | | 731.97600 | 731.97600 | 729.22200 | 729.22200 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 1,441 |
| GOVI On 07/11/2019 GOVI | 672.91 | Call | | | 177,490.00000 | 17.74900 | 203,580,000 | | | 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 | | | 177,390.00000 | 17.73900 | 203,480,000 | | | 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 | | | 177,590.00000 | 17.75900 | 203,680,000 | | | 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 | 26,330,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Put | | | 220.00000 | 0.02200 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Call | | | 0.00000 | 0.00000 | 26,230,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Put | | | 320.00000 | 0.03200 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Call | | | 0.00000 | 0.00000 | 26,430,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Put | | | 120.00000 | 0.01200 | 0,000 | | | 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 | | | 40,810.00000 | 4.08100 | 13,780,000 | | | 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 | | | 40,910.00000 | 4.09100 | 13,880,000 | | | 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 | | | 40,710.00000 | 4.07100 | 13,680,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.13 | Call | | | 10,920.00000 | 1.09200 | 38,460,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|-------------|------------------|---------------|
| GOVI On 06/08/2020 GOVI | 728.14 | Call | | | 10,820.00000 | 1.08200 | 38,360,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.12 | Call | | | 11,020.00000 | 1.10200 | 38,560,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 1,441 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 1,441 |
| AL37 On 07/11/2019 Index Future | | | 669.48700 | 669.48700 | 668.59400 | 668.59400 | | | 0.00 | 0 | 0 |
| AL37 On 06/02/2020 Index Future | | | 681.56400 | 681.56400 | 680.65600 | 680.65600 | | | 0.00 | 0 | 0 |
| AL37 On 07/05/2020 Index Future | | | 693.96200 | 693.96200 | 693.03700 | 693.03700 | | | 0.00 | 0 | 0 |
| AL37 On 06/08/2020 Index Future | | | 706.86800 | 706.86800 | 705.92600 | 705.92600 | | | 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 | | | 780.30300 | 780.30300 | 777.75700 | 777.75700 | | 936,363,600.00 | | 120 | 0 |
| AL7T On 06/02/2020 Index Future | | | 794.37800 | 794.37800 | 791.78800 | 791.78800 | | 0.00 | | 0 | 0 |
| AL7T On 07/05/2020 Index Future | | | 808.82900 | 808.82900 | 806.19100 | 806.19100 | | 0.00 | | 0 | 0 |
| AL7T On 06/08/2020 Index Future | | | 823.87100 | 823.87100 | 821.18300 | 821.18300 | | 0.00 | | 0 | 0 |
| Total AL7T Future | | | | | | | | 936,363,600.00 | | 120 | 0 |
| Total For AL7T | | | | | | | | 936,363,600.00 | | 120 | 0 |
| ALBI On 07/11/2019 Index Future | | | 700.36400 | 700.36400 | 697.81700 | 697.81700 | | 0.00 | | 0 | 202 |
| ALBI On 06/02/2020 Index Future | | | 712.99800 | 712.99800 | 710.40600 | 710.40600 | | 0.00 | | 0 | 371 |
| ALBI On 07/05/2020 Index Future | | | 725.96900 | 725.96900 | 723.32900 | 723.32900 | | 0.00 | | 0 | 0 |
| ALBI On 06/08/2020 Index Future | | | 739.46900 | 739.46900 | 736.78000 | 736.78000 | | 0.00 | | 0 | 0 |
| Total ALBI Future | | | | | | | | 0.00 | | 0 | 573 |
| Total For ALBI | | | | | | | | 0.00 | | 0 | 573 |
| IGOV On 07/11/2019 Index Future | | | 261.36000 | 261.36000 | 261.39700 | 261.39700 | | 551,469,600.00 | | 211 | 738 |
| IGOV On 06/02/2020 Index Future | | | 266.13900 | 266.13900 | 266.17700 | 266.17700 | | 561,553,290.00 | | 211 | 591 |
| IGOV On 07/05/2020 Index Future | | | 271.04400 | 271.04400 | 271.08300 | 271.08300 | | 0.00 | | 0 | 0 |
| IGOV On 06/08/2020 Index Future | | | 276.14700 | 276.14700 | 276.18700 | 276.18700 | | 0.00 | | 0 | 0 |
| Total IGOV Future | | | | | | | | 1,113,022,890.00 | | 422 | 1,329 |
| Total For IGOV | | | | | | | | 1,113,022,890.00 | | 422 | 1,329 |
| Total for Index | | | | | | | | 2,049,386,490.00 | | 542 | 1,902 |
| JIBAR I On 18/12/2019 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | 0.00 | | 0 | 0 |
| Total Jibar Future | | | | | | | | 0.00 | | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | 0.00 | | 0 | 0 |
| Total for Jibar | | | | | | | | 0.00 | | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 94.97000 | 94.97000 | 94.98000 | 94.98000 | | 0.00 | | 0 | 51 |
| Total 5Y STND Future | | | | | | | | 0.00 | | 0 | 51 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|--------------------|
| Total For 5Y STND | | | | | | | | | 0.00 | 0 | 51 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 51 |
| Total for Derivatives : | | | | | | | | | 16,712,666,987.87 | 179,339 | 1,378,578 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.83420 | | | 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 | | | 8.01000 | 102.38239 | 8.01000 | 102.36042 | | | 0.00 | 0 | 110,000,000 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 110,000,000 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 110.70700 | 10.00000 | 110.67800 | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | 0.00 | 0 | 0 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 104.79505 | 10.84000 | 104.76411 | | | 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 | 101.71119 | 11.37000 | 101.68029 | | | 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 | 101.81306 | 11.81000 | 101.78098 | | | 0.00 | 0 | 0 |
| Total AB020U 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 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 | 37.87260 | 100.00000 | 37.78924 | | | | 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 | 34.11500 | 100.00000 | 34.03991 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For AB034U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI: On 07/12/2023 Spot Bond | | | 4.88500 | 4.88500 | 4.88500 | 285.98576 | | | | 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 |
| ABFN0: On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.45262 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.11599 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 28/10/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 102.18082 | | | | 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 | 103.04643 | | | | 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 | 102.35546 | | | | 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 | 103.16666 | | | | 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 | 102.55667 | | | | 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 | 101.58582 | | | | 0.00 | 0 | 0 |
| Total ABFN20 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 ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2 On 30/05/2022 Spot Bond | | | | | 0.00000 | 102.41711 | | | | 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 | 103.53218 | | | | 0.00 | 0 | 100,000,000 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 105.18888 | | | | 0.00 | 980,000,000 | 490,000,000 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 980,000,000 | 490,000,000 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 980,000,000 | 490,000,000 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 100.42343 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.74393 | | | | 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 | 102.26056 | | | | 0.00 | 0 | 0 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.58937 | | | | 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 | 101.53958 | | | | 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 | 101.86114 | | | | 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 | 101.73968 | | | | 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 | 101.64042 | | | | 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 | 101.86336 | | | | 0.00 | 0 | 0 |
| Total ABFN32 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 ABFN32 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 102.01080 | | | | 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 | 99.99989 | | | | 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 | 99.80888 | | | | 0.00 | 0 | 110,000,000 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.00090 | | | | 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 | 99.80052 | | | | 0.00 | 0 | 400,000,000 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.12952 | | | | 0.00 | 0 | 0 |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.94603 | | | | 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 | 100.96226 | | | | 0.00 | 0 | 0 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.97391 | | | | 0.00 | 1,000,000,000 | 790,000,000 |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 790,000,000 |
| Total For ABFN41 | | | | | | | | | | 0.00 | 1,000,000,000 | 790,000,000 |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.98777 | | | | 0.00 | 0 | 140,000,000 |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.32692 | | | | 0.00 | 0 | 0 |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.33251 | | | | 0.00 | 0 | 0 |
| Total ABFN44 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 ABFN44 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.33655 | | | | 0.00 | 0 | 0 |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 102.36864 | | | | 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 | 102.08567 | | | | 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 | 101.38653 | | | | 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 | 100.93098 | | | | 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 | 101.72553 | | | | 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 | | | 6.42500 | 6.42500 | 6.42500 | 152.00023 | | | | 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 | 77.75995 | 100.00000 | 77.57897 | | | | 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 | | | 6.72500 | 6.72500 | 6.72500 | 132.29755 | | 8,070,000,000,000.00 | | 1,200,000,000 | 800,000,000 | |
| Total ABKI03 SPOT | | | | | | | | 8,070,000,000,000.00 | | 1,200,000,000 | 800,000,000 | |
| Total For ABKI03 | | | | | | | | 8,070,000,000,000.00 | | 1,200,000,000 | 800,000,000 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 27.88499 | 100.00000 | 27.82009 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.00000 | 8.00000 | 8.00000 | 126.67398 | | | | 0.00 | 0 | 4,810,000,000 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 4,810,000,000 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 4,810,000,000 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 10.95657 | 100.00000 | 10.93095 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|
| Total For ABKI04/I2025 | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 94.12484 | | | 0.00 | 1,196,750,400 | 379,187,600 |
| Total ABKS1 SPOT | | | | | | | | | 0.00 | 1,196,750,400 | 379,187,600 |
| Total For ABKS1 | | | | | | | | | 0.00 | 1,196,750,400 | 379,187,600 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.19500 | 203.68922 | 4.19500 | 203.64283 | | | 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 | | | 4.20000 | 4.20000 | 4.20000 | 131.03441 | | | 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 | | | 4.44500 | 4.44500 | 4.44500 | 174.33847 | | | 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 | | | 4.15000 | 4.15000 | 4.15000 | 217.84522 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 8.88000 | 8.88000 | 8.88000 | 98.04187 | | | 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 | | | 9.61000 | 9.61000 | 9.61000 | 108.22923 | | | 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 | | | 7.54000 | 7.54000 | 7.54000 | 99.48073 | | | 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 | | | 10.15500 | 10.15500 | 10.15500 | 105.42594 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 7.56500 | 103.03655 | 7.56500 | 103.01564 | | 1,513,000,000,000.00 | | 200,000,000 | 820,000,000 |
| Total ABS11 SPOT | | | | | | | | 1,513,000,000,000.00 | | 200,000,000 | 820,000,000 |
| Total For ABS11 | | | | | | | | 1,513,000,000,000.00 | | 200,000,000 | 820,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 7.44500 | 105.19105 | 7.44500 | 105.17015 | | | 0.00 | 0 | 1,013,000,000 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 1,013,000,000 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 1,013,000,000 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 104.27568 | 9.20000 | 104.25019 | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 8.24500 | 107.65451 | 8.24500 | 107.63087 | | | 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 | | | 7.59500 | 106.00459 | 7.59500 | 105.98312 | | | 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 | | | 8.20000 | 108.68596 | 8.20000 | 108.66223 | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 8.40500 | 114.12009 | 8.40500 | 114.09456 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 8.95500 | 114.44209 | 8.95500 | 114.41485 | | | 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 | | | 8.24000 | 106.15727 | 8.24000 | 106.13372 | | | 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 | | | 7.64500 | 103.68492 | 7.64500 | 103.66366 | | 224,763,000,000.00 | | 29,400,000 | 9,800,000 |
| Total ABS6 SPOT | | | | | | | | 224,763,000,000.00 | | 29,400,000 | 9,800,000 |
| Total For ABS6 | | | | | | | | 224,763,000,000.00 | | 29,400,000 | 9,800,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 8.83500 | 100.98864 | 8.83500 | 100.96465 | | | 0.00 | 0 | 3,000,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 10.16347 | 100.00000 | 10.14086 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.73500 | 3.73500 | 3.73500 | 298.03636 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 3.42500 | 159.73773 | 3.42500 | 159.70471 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | 11.05500 | 11.05500 | 11.05500 | 102.81287 | | | | 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 |
| ACL08E On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 101.01847 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09E On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.99742 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 7.86500 | 7.86500 | 7.86500 | 101.36422 | | | | 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 | 240.47849 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12E On 20/09/2021 Spot Bond | | | | | 0.00000 | 240.48236 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12E On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.97132 | | | | 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 | 111.15200 | 10.00000 | 111.12300 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.97451 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.15834 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.33861 | | | | 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 | 100.99230 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.99556 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.99556 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.01350 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.01350 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 30/01/2023 Spot Bond | | | | | 0.00000 | 163.38107 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 14/02/2023 Spot Bond | | | | | 0.00000 | 166.18902 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 20/09/2020 Spot Bond | | | | | 0.00000 | 98.54168 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.96186 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL217 | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | | 0.00000 | 101.93033 | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.02307 | | | 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 | 100.95762 | | | 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 | 100.94180 | | | 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 | 101.71634 | | | 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 | 102.95907 | | | 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 | 101.58803 | | | 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 | 101.59743 | | | 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 | 101.55786 | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | 0.00 | 0 | 0 |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 102.28988 | | | 0.00 | 0 | 0 |
| Total AGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL02 | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 102.98727 | | | 0.00 | 0 | 0 |
| Total AGT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT01 | | | | | | | | | 0.00 | 0 | 0 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 102.69960 | | | 0.00 | 0 | 0 |
| Total AGT02 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 AGT02 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.25336 | | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.01017 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.03872 | | | | 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 | 100.24898 | | | | 0.00 | 0 | 0 |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3AI On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.24750 | | | | 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 | 100.26374 | | | | 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 | 100.27996 | | | | 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 | 100.33289 | | | | 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 | 100.34902 | | | | 0.00 | 0 | 0 |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 102.08147 | | | | 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 | 101.62379 | | | | 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 | | | 9.07000 | 104.35423 | 9.07000 | 104.32908 | | | | 0.00 | 0 | 0 |
| Total AHF5A3 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 AHF5A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.68018 | | | | 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 | 101.75535 | | | | 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 | 102.28096 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.50838 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.52351 | | | | 0.00 | 0 | 0 |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.54166 | | | | 0.00 | 0 | 0 |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.56588 | | | | 0.00 | 0 | 0 |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.73549 | | | | 0.00 | 0 | 0 |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1BI 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| 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 | | | 8.93500 | 108.09736 | 8.93500 | 108.07155 | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 8.57000 | 106.39020 | 8.57000 | 106.36595 | | | 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 | | | 10.60000 | 100.40424 | 10.60000 | 100.37606 | | | 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 | | | 4.59500 | 176.29396 | 4.59500 | 176.25192 | | | 0.00 | 0 | 26,000,000 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 26,000,000 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 26,000,000 |
| APF01U On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total APF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.19844 | | | 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 | 102.00131 | | | 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 | 102.12677 | | | 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 | 100.83606 | | | 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 | 99.91282 | | | 0.00 | 0 | 500,000,000 |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | 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 APF08 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.02836 | | | | 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 | 101.16240 | | | | 0.00 | 0 | 0 |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | 0 |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 100.96701 | | | | 0.00 | 0 | 0 |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF11 | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| AS377L On 12/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS377U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS377U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02 On 07/12/2033 Spot Bond | | | 4.40000 | 236.21854 | 4.40000 | 236.16345 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.88593 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For ASN036 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ASN03: On 07/12/2033 Spot Bond | | | 4.41500 | 211.78469 | 4.41500 | 211.73521 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 100.17144 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 100.02312 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 99.97714 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ASN061 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 99.79808 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.08804 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.92907 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.56677 | | | | 0.00 | 168,000,000 | 42,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 168,000,000 | 42,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 168,000,000 | 42,000,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 101.51316 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | | 0.00000 | 143.93421 | | | | 0.00 | 0 | 0 |
| Total ASN087 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 ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 21/10/2020 Spot Bond | | | | | 0.00000 | 100.19201 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ASN092 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ASN09 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.89833 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ASN096 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ASN09 On 20/12/2020 Spot Bond | | | | | 0.00000 | 91.38161 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11 On 02/12/2020 Spot Bond | | | | | 0.00000 | 101.40066 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11 On 07/03/2021 Spot Bond | | | | | 0.00000 | 101.21733 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ASN113 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ASN11 On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.22370 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.21319 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 31/01/2022 Spot Bond | | | 4.15500 | 157.25690 | 4.15500 | 157.22131 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.85042 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 87.33742 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 99.85268 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 99.85938 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 4.20000 | 157.10554 | 4.20000 | 157.06981 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 55.36321 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.43167 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 5.08500 | 166.38068 | 5.08500 | 166.33881 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total For ASN159 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 102.04050 | | | 0.00 | 0 | 100,000,000 |
| Total ASN160 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ASN160 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 101.72851 | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.68176 | | | 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 | 101.33880 | | | 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 | 101.06833 | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.10043 | | | 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 | 100.72632 | | | 0.00 | 0 | 0 |
| Total ASN194 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 ASN194 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 31/01/2038 Spot Bond | | | 4.75000 | 102.07466 | 4.75000 | 102.04995 | | | 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 | 100.90810 | | | 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 | 100.91675 | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.96148 | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 101.80776 | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.97264 | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.43143 | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.48331 | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 101.23367 | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | 0.00 | 0 | 0 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 101.40033 | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.06622 | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.91337 | | | 0.00 | 0 | 0 |
| Total ASN274 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 ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN274 On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.81438 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ASN278 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ASN278 On 20/08/2048 Spot Bond | | | | | 0.00000 | 101.72713 | | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN279 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.67642 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN280 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.15021 | | | | 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 | 100.82866 | | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN291 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.95553 | | | | 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 | 101.12930 | | | | 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 | 104.51118 | | | | 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 | 101.19605 | | | | 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 | 99.97689 | | | | 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 | 100.63633 | | | | 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 | | | 4.41000 | 4.41000 | 4.41000 | 93.84031 | | | | 0.00 | 0 | 0 |
| Total ASN318 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 ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31: On 28/02/2033 Spot Bond | | | 4.60000 | 4.60000 | 4.60000 | 90.84677 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.92259 | | | | 0.00 | 0 | 0 |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.00608 | | | | 0.00 | 0 | 0 |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33: On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.91976 | | | | 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 | 100.92702 | | | | 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 | | | 4.51000 | 105.53424 | 4.51000 | 105.50936 | | | | 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 | 100.96603 | | | | 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 | 101.77075 | | | | 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 | 101.77075 | | | | 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 | 100.90804 | | | | 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 | 100.95549 | | | | 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 | 100.93968 | | | | 0.00 | 0 | 0 |
| Total ASN354 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 ASN354 | | | | | | | | | 0.00 | 0 | 0 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.93968 | | | 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 | 101.45947 | | | 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 | 100.97908 | | | 0.00 | 0 | 0 |
| Total ASN369 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN369 | | | | | | | | | 0.00 | 0 | 0 |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.67051 | | | 0.00 | 0 | 0 |
| Total ASN373 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN373 | | | | | | | | | 0.00 | 0 | 0 |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.61155 | | | 0.00 | 0 | 0 |
| Total ASN374 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN374 | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 29/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 380,000,000,000,000.00 | 3,800,000,000 | 3,800,000,000 | |
| Total ASN381 SPOT | | | | | | | | 380,000,000,000,000.00 | 3,800,000,000 | 3,800,000,000 | |
| Total For ASN381 | | | | | | | | 380,000,000,000,000.00 | 3,800,000,000 | 3,800,000,000 | |
| 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 | 101.79586 | | 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 | | | 7.79000 | 105.65453 | 7.79000 | 105.63247 | | 779,000,000,000.00 | 100,000,000 | 1,100,000,000 | |
| Total BAW19 SPOT | | | | | | | | 779,000,000,000.00 | 100,000,000 | 1,100,000,000 | |
| Total For BAW19 | | | | | | | | 779,000,000,000.00 | 100,000,000 | 1,100,000,000 | |
| BAW21 On 24/03/2022 Spot Bond | | | 7.81500 | 104.08914 | 7.81500 | 104.06722 | | 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 | 100.89206 | 9.30000 | 100.86687 | | 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 | 102.16941 | | 0.00 | 0 | 0 | |
| Total BAW22 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.18384 | | | | 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 | 102.34347 | | | | 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 | 101.61680 | | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.22367 | | | | 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 | 100.65389 | | | | 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 | 104.25761 | | | | 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 | 101.91051 | | | | 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 | | | 11.16500 | 11.16500 | 11.16500 | 104.81705 | | | | 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 | 100.94828 | | | | 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 | 100.89363 | | | | 0.00 | 0 | 0 |
| Total BAYA62 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 BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.85977 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.90141 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.56091 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.89373 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2023 Spot Bond | | | 10.97000 | 10.97000 | 10.97000 | 101.43626 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.84310 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.84310 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.84310 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 31/03/2026 Spot Bond | | | 11.66500 | 11.66500 | 11.66500 | 103.22519 | | | | 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 |
| BAYA72 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.32358 | | | | 0.00 | 0 | 0 |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA73 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.86373 | | | | 0.00 | 0 | 0 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA74 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.16710 | | | | 0.00 | 0 | 0 |
| Total BAYA75 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 BAYA75 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.16715 | | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.84720 | | | | 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 | 101.13463 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 103.75081 | | | | 0.00 | 0 | 154,000,000 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 154,000,000 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 154,000,000 |
| BAYB10 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.17349 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.01828 | | | | 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 | 101.03682 | | | | 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 | 101.03682 | | | | 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 | 101.03682 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.70036 | | | | 0.00 | 0 | 0 |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.03747 | | | | 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 | 101.03747 | | | | 0.00 | 0 | 0 |
| Total BAYB18 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 BAYB18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.03747 | | | | 0.00 | 0 | 0 |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6 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 | 101.22282 | | | | 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 | 101.74925 | | | | 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 | 101.12223 | | | | 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 | | | 8.61000 | 8.61000 | 8.61000 | 97.33498 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 8.43456 | 100.00000 | 8.41589 | | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 99.83734 | | | | 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 | 104.24585 | | | | 0.00 | 0 | 0 |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 102.10355 | | | | 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 | | | 8.52500 | 104.92736 | 8.52500 | 104.90297 | | | | 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 | 100.40860 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2020 Spot Bond | | | 7.97000 | 102.82467 | 7.97000 | 102.80269 | | | | 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 | | | 9.66500 | 103.07014 | 9.66500 | 103.04341 | | | | 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 | 103.19275 | | | | 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 | | | 9.57000 | 107.28309 | 9.57000 | 107.25555 | | | | 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 | 101.60397 | | | | 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 | | | 9.36500 | 102.69787 | 9.36500 | 102.67206 | | | | 0.00 | 0 | 0 |
| Total BGL09 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 BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 103.19427 | | | | 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 | | | 10.14500 | 102.94086 | 10.14500 | 102.91319 | | | | 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 | 106.05507 | | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL13 On 20/08/2021 Spot Bond | | | 8.57000 | 107.44041 | 8.57000 | 107.41592 | | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 103.96786 | | | | 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 | 105.35832 | | | | 0.00 | 0 | 0 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 101.87728 | | | | 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 | 108.14327 | | | | 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 | 103.74382 | | | | 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 | 104.15038 | | | | 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 | 108.59102 | | | | 0.00 | 0 | 0 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.93472 | | | | 0.00 | 0 | 0 |
| Total BID07 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 BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.94588 | | | | 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 | 101.77976 | | | | 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 | 101.70180 | | | | 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 | | | 8.31000 | 108.72938 | 8.31000 | 108.70532 | | | | 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 | 101.16791 | | | | 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 | 100.97295 | | | | 0.00 | 0 | 0 |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | 0 |
| BID14 On 28/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 880,000,000,000,000.00 | 128,800,000,000 | 61,400,000,000 | |
| Total BID14 SPOT | | | | | | | | | 880,000,000,000,000.00 | 128,800,000,000 | 61,400,000,000 | |
| Total For BID14 | | | | | | | | | 880,000,000,000,000.00 | 128,800,000,000 | 61,400,000,000 | |
| BID15 On 28/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 230,000,000,000,000.00 | 172,300,000,000 | 91,800,000,000 | |
| Total BID15 SPOT | | | | | | | | | 230,000,000,000,000.00 | 172,300,000,000 | 91,800,000,000 | |
| Total For BID15 | | | | | | | | | 230,000,000,000,000.00 | 172,300,000,000 | 91,800,000,000 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 99.95007 | | | | 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 | 108.08025 | | | | 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 | 101.79276 | | | | 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 | 100.84196 | | | | 0.00 | 0 | 0 |
| Total BPPF02 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 BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.27470 | | | | 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 | 100.80786 | | | | 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 | 100.29210 | | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.75658 | | | | 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 | 100.77375 | | | | 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 | 100.12544 | | | | 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 | 100.11995 | | | | 0.00 | 0 | 0 |
| Total BPPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A2 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2B1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.79237 | | | | 0.00 | 0 | 0 |
| Total BWZ20A 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 BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.78351 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.92498 | | | | 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 | 101.96224 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 101.77599 | | | | 0.00 | 0 | 64,200,000 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 64,200,000 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 64,200,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 7.88500 | 104.39216 | 7.88500 | 104.37022 | | | | 0.00 | 0 | 0 |
| Total CBL22 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 CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 101.15557 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 7.89000 | 109.86573 | 7.89000 | 109.84263 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 102.48826 | | | | 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 | 101.59189 | | | | 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 | 99.97841 | | | | 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 | | | 9.58000 | 113.42501 | 9.58000 | 113.39601 | | | | 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 | | | 9.35500 | 112.73844 | 9.35500 | 112.71029 | | | | 0.00 | 0 | 600,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 9.58500 | 107.85433 | 9.58500 | 107.82659 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.64500 | 105.68381 | 9.64500 | 105.65675 | | | | 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 | 111.15190 | 10.00000 | 111.12290 | | | | 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 | 101.36478 | | | | 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 | 100.93300 | | | | 0.00 | 0 | 0 |
| Total CGR24 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 CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.94376 | | | | 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 | 100.41853 | | | | 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 | 100.23278 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 101.06064 | | | | 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 | 102.29423 | | | | 0.00 | 0 | 0 |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR39U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.00579 | | | | 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 | 99.82265 | | | | 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 | 99.71763 | | | | 0.00 | 0 | 0 |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 100.64873 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CL567U | | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | 0 |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | 0 |
| CL571L On 26/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL571U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL571U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 103.26840 | | | | 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 | 153.77267 | 3.14000 | 153.66538 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 4.12500 | 4.12500 | 4.12500 | 150.33336 | | | | 0.00 | 0 | 0 |
| Total CLN198 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 CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 14/11/2022 Spot Bond | | | | | 0.00000 | 102.00002 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 14/11/2022 Spot Bond | | | 10.16000 | 102.78451 | 10.16000 | 102.75683 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 20/03/2023 Spot Bond | | | 10.68000 | 99.37212 | 10.68000 | 99.34372 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.06843 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.95857 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.37667 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 9.34000 | 105.41631 | 9.34000 | 105.38988 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.78192 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 11.48000 | 106.45739 | 11.48000 | 106.42474 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.77335 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.02417 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.80690 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 8.16500 | 103.28021 | 8.16500 | 103.25750 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 99.66851 | 10.98000 | 99.63925 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 101.18367 | 11.00000 | 101.15391 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.05539 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 11.27000 | 104.11139 | 11.27000 | 104.08004 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.14804 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.95011 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.02549 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | | 0.00000 | 101.11307 | | | | 0.00 | 0 | 0 |
| Total CLN393 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 CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.95551 | | | | 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 | 101.12482 | | | | 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 | 101.41005 | | | | 0.00 | 0 | 57,750,000 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 57,750,000 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 57,750,000 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.89223 | | | | 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 | 101.88187 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.95540 | | | | 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 | 99.17984 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.96067 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.73091 | | | | 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 | 102.62876 | | | | 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 | 101.31661 | | | | 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 | 100.86450 | | | | 0.00 | 0 | 0 |
| Total CLN412 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 CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.65842 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.09755 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 18/07/2020 Spot Bond | | | | | 0.00000 | 100.32814 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.01192 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.15016 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 104.27268 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.03205 | | | | 0.00 | 0 | 50,000,000 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.31100 | | | | 0.00 | 0 | 10,000,000 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.15300 | | | | 0.00 | 0 | 10,000,000 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.43900 | | | | 0.00 | 0 | 10,000,000 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.18717 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 105.12500 | | | | 0.00 | 0 | 20,000,000 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.37054 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 147.72000 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.04900 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.70700 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 109.28000 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 148.69000 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.05024 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.00286 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.74810 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | | 0.00000 | 150.32000 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 24/05/2021 Spot Bond | | | 8.06500 | 109.63040 | 8.06500 | 109.60685 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 31/01/2022 Spot Bond | | | 4.42500 | 156.35152 | 4.42500 | 156.31504 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2025 Spot Bond | | | 6.45000 | 117.56759 | 6.45000 | 117.53386 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.69000 | 116.22397 | 6.69000 | 116.18989 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.18398 | | | | 0.00 | 0 | 80,000,000 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 101.77695 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.20423 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.52472 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 15/02/2022 Spot Bond | | | | | 0.00000 | 104.65847 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 16/02/2022 Spot Bond | | | 9.33500 | 105.69407 | 9.33500 | 105.66786 | | | | 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 | | | 9.09000 | 103.27440 | 9.09000 | 103.24919 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 14/03/2020 Spot Bond | | | | | 0.00000 | 101.01372 | | | | 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 | 100.74049 | | | | 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 | 100.69510 | | | | 0.00 | 0 | 0 |
| Total CLN468 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 CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.70140 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.93702 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.67123 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.06073 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 29.92509 | 100.00000 | 29.85922 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.66446 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.83473 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 103.25120 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 102.75423 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 02/12/2021 Spot Bond | | | 8.26500 | 106.57290 | 8.26500 | 106.54933 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.46013 | | | | 0.00 | 0 | 0 |
| Total CLN486 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 CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 07/12/2021 Spot Bond | | | 11.77000 | 106.55847 | 11.77000 | 106.84804 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/07/2022 Spot Bond | | | 8.57000 | 103.70546 | 8.57000 | 103.68182 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.83029 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.69810 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.05991 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 07/06/2022 Spot Bond | | | 10.76500 | 107.03068 | 10.76500 | 107.17702 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 29/08/2020 Spot Bond | | | | | 0.00000 | 101.43344 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 04/09/2024 Spot Bond | | | 8.97000 | 105.77350 | 8.97000 | 105.74801 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.85287 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 08/06/2022 Spot Bond | | | | | 0.00000 | 103.55578 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.72350 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.44668 | | | | 0.00 | 0 | 0 |
| Total CLN500 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 CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.45106 | | | | 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 | 100.46787 | | | | 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 | 100.46787 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.02300 | | | | 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 | 101.47482 | | | | 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 | 101.72935 | | | | 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 | 100.44371 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.00614 | | | | 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 | 102.47062 | 9.96000 | 101.18187 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 30/10/2022 Spot Bond | | | 10.01000 | 98.37229 | 10.01000 | 99.97332 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.65083 | | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 30/06/2022 Spot Bond | | | 9.60000 | 100.52636 | 9.60000 | 100.49745 | | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.14496 | | | | 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 | 100.97454 | | | | 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 | 101.50882 | | | | 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 | 101.87480 | | | | 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 | 101.26822 | 9.20000 | 101.24319 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.02371 | | | | 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 | 100.02318 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 105.12793 | | | | 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 | 102.69847 | | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 103.54108 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.09791 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.14496 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.63867 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.00828 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.27251 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 18/07/2025 Spot Bond | | | 9.83500 | 9.83500 | 9.83500 | 105.07901 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 18/07/2023 Spot Bond | | | | | 0.00000 | 98.33796 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 25/10/2023 Spot Bond | | | | | 0.00000 | 100.09019 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 16/08/2023 Spot Bond | | | | | 0.00000 | 101.90186 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.26591 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.32628 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 20/12/2023 Spot Bond | | | | | 0.00000 | 116.21700 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.47592 | | | | 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 |
| CLN54: On 07/06/2023 Spot Bond | | | | | 0.00000 | 108.50800 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.07749 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.32147 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 21/08/2026 Spot Bond | | | 9.30500 | 105.42695 | 9.30500 | 105.40090 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 29/03/2025 Spot Bond | | | 9.35500 | 103.82578 | 9.35500 | 103.79971 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 12/11/2025 Spot Bond | | | 9.44500 | 107.94630 | 9.44500 | 107.91922 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 07/12/2025 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 105.04833 | | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 260.08641 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 07/12/2025 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 105.04747 | | | | 0.00 | 0 | 90,500,000 |
| Total CLN550 SPOT | | | | | | | | | | 0.00 | 0 | 90,500,000 |
| Total For CLN550 | | | | | | | | | | 0.00 | 0 | 90,500,000 |
| CLN55 On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 108.71400 | | | | 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 | 119.76200 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN554 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.13439 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.89818 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.88779 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.58111 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.35031 | | | | 0.00 | 0 | 0 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 115.21200 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.94065 | | | | 0.00 | 0 | 0 |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 12/11/2025 Spot Bond | | | 10.16000 | 103.13964 | 10.16000 | 104.68456 | | | | 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 | | | 9.30500 | 107.04168 | 9.30500 | 108.56810 | | | | 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 | 99.76727 | | | | 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 | 101.59550 | | | | 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 | 100.35831 | | | | 0.00 | 0 | 0 |
| Total CLN566 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 CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.35803 | | | | 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 | 101.86613 | | | | 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 | 102.02612 | | | | 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 | 102.04713 | | | | 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 | | | 9.53500 | 105.10375 | 9.53500 | 106.60973 | | | | 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 | 101.95165 | | | | 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 | 101.95887 | | | | 0.00 | 0 | 0 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN573 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.87252 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.05448 | | | | 0.00 | 0 | 0 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.96400 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.07136 | | | | 0.00 | 0 | 0 |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.26498 | | | | 0.00 | 0 | 0 |
| Total CLN578 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 CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN57: On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.67905 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 10/10/2024 Spot Bond | | | | | 0.00000 | 100.54971 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.89835 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.41883 | | | | 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 |
| CLN58: On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.17970 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.24898 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.32341 | | | | 0.00 | 0 | 0 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.18202 | | | | 0.00 | 0 | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.20895 | | | | 0.00 | 0 | 0 |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.99049 | | | | 0.00 | 0 | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58: On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.00042 | | | | 0.00 | 0 | 0 |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59: On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.16460 | | | | 0.00 | 0 | 0 |
| Total CLN590 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 CLN590 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 101.47396 | | | | 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 | | | 4.67000 | 123.74467 | 4.67000 | 100.89303 | | | | 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 | 101.56370 | | | | 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 | 101.27815 | | | | 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 | 100.75943 | | | | 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 | 101.56370 | | | | 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 | 101.57045 | | | | 0.00 | 0 | 0 |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.65361 | | | | 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 | 101.13985 | | | | 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 | 101.00042 | | | | 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 | 101.00042 | | | | 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 | 101.30727 | | | | 0.00 | 0 | 0 |
| Total CLN602 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 CLN602 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60: On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 101.99667 | | | | 0.00 | 0 | 0 |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60: On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.95026 | | | | 0.00 | 0 | 0 |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60: On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.80087 | | | | 0.00 | 0 | 0 |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60: On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.41863 | | | | 0.00 | 0 | 0 |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60: On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.29739 | | | | 0.00 | 0 | 0 |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60: On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.49929 | | | | 0.00 | 0 | 0 |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60: On 30/04/2023 Spot Bond | | | 9.32000 | 100.00000 | 9.32000 | 99.92013 | | | | 0.00 | 0 | 0 |
| 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 | 100.13818 | | | | 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 | 100.41662 | | | | 0.00 | 0 | 0 |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61: On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.02611 | | | | 0.00 | 0 | 0 |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61: On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.92576 | | | | 0.00 | 0 | 0 |
| Total CLN613 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 CLN613 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.69244 | | | | 0.00 | 0 | 0 |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN614 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.49137 | | | | 0.00 | 0 | 0 |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN615 On 20/12/2029 Spot Bond | | | | | 0.00000 | 100.58552 | | | | 0.00 | 0 | 0 |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.39469 | | | | 0.00 | 0 | 0 |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.33286 | | | | 0.00 | 0 | 0 |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN618 On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 490,000,000,000,000.00 | | 4,900,000,000 | 4,900,000,000 | |
| Total CLN619 SPOT | | | | | | | | 10,000,000,000,000.00 | | 4,900,000,000 | 4,900,000,000 | |
| Total For CLN619 | | | | | | | | 10,000,000,000,000.00 | | 4,900,000,000 | 4,900,000,000 | |
| CLN81 On 18/04/2028 Spot Bond | | | 8.61000 | 97.35741 | 8.61000 | 97.33498 | | | | 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 | 100.96593 | | | | 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 | 101.76250 | | | | 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 | | | 8.37000 | 116.58905 | 8.37000 | 116.56294 | | | | 0.00 | 0 | 180,400,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 180,400,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 180,400,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 8.24500 | 104.36287 | 8.24500 | 104.33970 | | | | 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 | | | 9.86500 | 111.65794 | 9.86500 | 111.62857 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 8.75000 | 109.28888 | 8.75000 | 109.26331 | | | | 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 | | | 9.40500 | 99.81166 | 9.40500 | 99.78660 | | | | 0.00 | 0 | 24,100,000 |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | 24,100,000 |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | 24,100,000 |
| COT02 On 03/04/2028 Spot Bond | | | 11.00000 | 96.41276 | 11.00000 | 96.38457 | | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 10.95500 | 95.58725 | 10.95500 | 95.55939 | | | | 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 | | | 11.38500 | 11.38500 | 11.38500 | 102.03413 | | | | 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 | 100.97911 | | | | 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 | 101.27101 | | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04 On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSA05 On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04 On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD05 On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.89556 | | | | 0.00 | 0 | 0 |
| Total DENG85 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 DENG85 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.72256 | | | | 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 | 100.76951 | | | | 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 | 101.11706 | | | | 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 | 99.95562 | | | | 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 | 101.74884 | | | | 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 | 101.13648 | | | | 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 | 100.83427 | | | | 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 | 100.75757 | | | | 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 | 98.57225 | | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL012 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.79417 | | | | 0.00 | 0 | 0 |
| Total DOL012 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 DOL012 | | | | | | | | | 0.00 | 0 | 0 |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.60682 | | | 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 | 103.10095 | | | 0.00 | 0 | 1,000,000,000 |
| Total DSY02 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For DSY02 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.27500 | 9.27500 | 9.27500 | 109.26584 | | | 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 | 101.64251 | | | 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 | | | 8.01500 | 104.81458 | 8.01500 | 104.79207 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 7.94000 | 102.49537 | 7.94000 | 102.47355 | | | 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 | 82.20349 | 100.00000 | 82.02709 | | | 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 | | | 8.12000 | 107.10179 | 8.12000 | 107.07864 | | 201,376,000,000.00 | | 24,800,000 | 2,385,004,600 |
| Total DV23 SPOT | | | | | | | | 201,376,000,000.00 | | 24,800,000 | 2,385,004,600 |
| Total For DV23 | | | | | | | | 201,376,000,000.00 | | 24,800,000 | 2,385,004,600 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 17.57991 | 100.00000 | 17.54122 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 17.57991 | 100.00000 | 17.54122 | | | 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 | | | 8.47000 | 106.22103 | 8.47000 | 106.19708 | | | 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 | 101.89482 | 9.69000 | 101.86862 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.89482 | 9.69000 | 101.86862 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| DV29 On 18/02/2029 Spot Bond | | | 10.90000 | 97.36685 | 10.90000 | 97.33877 | | | | 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 | 101.97381 | 10.10000 | 101.94651 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.97381 | 10.10000 | 101.94651 | | | | 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 | 101.43607 | | | | 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 | 100.77475 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20k On 31/08/2020 Spot Bond | | | | | 0.00000 | 101.42214 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20l On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.32873 | | | | 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 | 101.44514 | | | | 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 | 101.19844 | | | | 0.00 | 0 | 8,000,000,000 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVF22f On 29/08/2022 Spot Bond | | | | | 0.00000 | 102.09720 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22k On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.38971 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.56373 | | | | 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 | 101.09802 | | | | 0.00 | 0 | 0 |
| Total DVF25 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 DVF25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.22009 | | | | 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 | 101.85321 | | | | 0.00 | 0 | 0 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF30 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVF30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF30U | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 101.23037 | | | | 0.00 | 0 | 0 |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.49043 | | | | 0.00 | 3,500,000,000 | 3,500,000,000 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 3,500,000,000 | 3,500,000,000 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 3,500,000,000 | 3,500,000,000 |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.83232 | | | | 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 | 63.33893 | 100.00000 | 63.19950 | | | | 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 | | | 8.09500 | 107.15322 | 8.09500 | 107.13011 | | | | 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 | | | 8.17000 | 111.82292 | 8.17000 | 111.79859 | | | | 0.00 | 0 | 0 |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E175 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 7.87500 | 101.83685 | 7.87500 | 101.81552 | | | | 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 | | | 7.97500 | 104.98479 | 7.97500 | 104.96223 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 8.88000 | 105.04643 | 8.88000 | 105.02136 | | | | 0.00 | 0 | 0 |
| Total ECN24 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 ECN24 | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 4.66000 | 103.58749 | 4.66000 | 103.56252 | | | 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 | | | 4.40000 | 94.70404 | 4.40000 | 94.68201 | | | 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 | 127.39608 | 2.25000 | 127.37375 | | | 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 | | | 4.36500 | 128.80013 | 4.36500 | 128.77027 | | | 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 | | | 4.39500 | 115.94758 | 4.39500 | 115.92062 | | | 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 | | | 4.23500 | 114.85600 | 4.23500 | 114.82978 | | | 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 | | | 4.32000 | 105.83085 | 4.32000 | 105.80639 | | | 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 | | | 4.37000 | 96.37416 | 4.37000 | 96.35181 | | | 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 | 127.39608 | 2.25000 | 127.37375 | | | 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 | 109.70798 | | | 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 | 107.97450 | | | 0.00 | 0 | 0 |
| Total ELN002 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 ELN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN002 On 23/09/2022 Spot Bond | | | | | 0.00000 | 102.96400 | | | | 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 | | | 7.69500 | 104.70790 | 7.69500 | 104.68642 | | | | 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 | | | 7.70000 | 105.26757 | 7.70000 | 105.24573 | | | | 0.00 | 0 | 360,000,000 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| EMM03 On 04/05/2024 Spot Bond | | | 9.95500 | 100.20560 | 9.95500 | 100.17915 | | | | 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 | | | 10.70000 | 10.70000 | 10.70000 | 99.30473 | | | | 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 | | | 10.75000 | 10.75000 | 10.75000 | 100.01745 | | | | 0.00 | 0 | 666,666,600 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666,600 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,600 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.10500 | 10.10500 | 10.10500 | 103.90853 | | | | 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 | | | 9.95500 | 9.95500 | 9.95500 | 104.79431 | | | | 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 | | | 10.98500 | 10.98500 | 10.98500 | 87.52286 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.16173 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01S On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.15051 | | | | 0.00 | 0 | 0 |
| Total ENX01S 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 ENX01S | | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 101.27250 | | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX03 On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | | | 0.00000 | 100.65171 | | | | 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 | 99.92873 | | | | 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 | 101.07494 | | | | 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 | 101.33095 | | | | 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 | 99.81504 | | | | 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 | 101.59002 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 100.30548 | | | | 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 | 101.47363 | | | | 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 | 101.33713 | | | | 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 | 101.14264 | | | | 0.00 | 0 | 0 |
| Total EPF016 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 EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.16301 | | | | 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 | 101.09577 | | | | 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 | 101.10035 | | | | 0.00 | 0 | 0 |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04U On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05U On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF08U On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF08U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF09U On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF09U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF10U 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 |
| EPF11U 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 |
| EPF12U 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 |
| EPF13U 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 | 99.84435 | | | | 0.00 | 0 | 0 |
| Total EPFC41 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 EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 04/03/2020 Spot Bond | | | | | 0.00000 | 101.21028 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 12/03/2020 Spot Bond | | | | | 0.00000 | 100.96218 | | | | 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 | 100.43401 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.02539 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00: On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.29277 | | | | 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 | 101.31550 | | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00: On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.30150 | | | | 0.00 | 0 | 0 |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT01 On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.68026 | | | | 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 | 101.63179 | | | | 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 | 101.75773 | | | | 0.00 | 0 | 0 |
| Total ERS3C6 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 ERS3C6 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.64148 | | | 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 | 111.15200 | 10.00000 | 111.12300 | | | 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 | 102.11378 | | | 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 | 101.63180 | | | 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 | 101.68989 | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.61634 | | | 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 | 101.59302 | | | 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 | | | 8.44000 | 106.94900 | 8.44000 | 106.92498 | | | 0.00 | 0 | 4,069,517,900 |
| Total ES23 SPOT | | | | | | | | | 0.00 | 0 | 4,069,517,900 |
| Total For ES23 | | | | | | | | | 0.00 | 0 | 4,069,517,900 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 102.60545 | 10.00000 | 102.57825 | | | 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 | | | 9.40500 | 93.21702 | 9.40500 | 93.19361 | | 4,702,500,000,000.00 | | 500,000,000 | 5,324,042,100 |
| Total ES26 SPOT | | | | | | | | 4,702,500,000,000.00 | | 500,000,000 | 5,324,042,100 |
| Total For ES26 | | | | | | | | 4,702,500,000,000.00 | | 500,000,000 | 5,324,042,100 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.59080 | 7.85000 | 100.56963 | | 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 | | | 10.64500 | 78.37049 | 10.69500 | 78.05027 | | 0.00 | | 0 | 738,475,500 |
| Total ES33 SPOT | | | | | | | | 0.00 | | 0 | 738,475,500 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|-----------------------|
| Total For ES33 | | | | | | | | | 0.00 | 0 | 738,475,500 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.91439 | 7.50000 | 100.89398 | | | 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 | | | 11.06000 | 79.02350 | 11.06000 | 79.00026 | | 25,438,000,000.00 | | 2,300,000 | 53,796,043,200 |
| Total ES42 SPOT | | | | | | | | 25,438,000,000.00 | | 2,300,000 | 53,796,043,200 |
| Total For ES42 | | | | | | | | 25,438,000,000.00 | | 2,300,000 | 53,796,043,200 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.11379 | 8.50000 | 100.09102 | | 0.00 | | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ES42/R214 | | | | | | | | 0.00 | | 0 | 0 |
| ESF01U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | | 0 | 0 |
| Total ESF01U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ESF01U | | | | | | | | 0.00 | | 0 | 0 |
| ESF02U On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ESF02U | | | | | | | | 0.00 | | 0 | 0 |
| ESFR03 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.26486 | | 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 | 101.07731 | | 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 | 101.10715 | | 0.00 | | 0 | 0 |
| Total EXX05 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For EXX05 | | | | | | | | 0.00 | | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.93457 | | 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 | 100.96600 | | 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 | 13.23079 | 100.00000 | 13.19873 | | 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 | 21.53340 | 100.00000 | 21.48123 | | 0.00 | | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FFB1U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 99.86152 | | | | 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 | 101.83273 | | | | 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 | 99.80262 | | | | 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 | 101.64700 | | | | 0.00 | 0 | 0 |
| Total FIFB15 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 FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.75526 | | | | 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 | 101.80634 | | | | 0.00 | 0 | 0 |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB18 On 29/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC33 On 03/06/2020 Spot Bond | | | | | 0.00000 | 101.24711 | | | | 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 | 99.81848 | | | | 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 |
| FNT020 On 05/11/2019 Spot Bond | | | | | 0.00000 | 101.52408 | | | | 0.00 | 0 | 0 |
| Total FNT020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT020 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTE10 On 22/11/2019 Spot Bond | | | | | 0.00000 | 103.32186 | | | | 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 | 101.69822 | | | | 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 | 100.94600 | | | | 0.00 | 0 | 0 |
| Total FNTG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTG10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTH10 On 08/04/2020 Spot Bond | | | | | 0.00000 | 100.28422 | | | | 0.00 | 0 | 0 |
| Total FNTH10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTH10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ001 On 17/01/2020 Spot Bond | | | | | 0.00000 | 102.00449 | | | | 0.00 | 0 | 0 |
| Total FNZ001 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 FNZ001 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ002 On 08/01/2020 Spot Bond | | | | | 0.00000 | 101.34200 | | | | 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 | 102.48172 | | | | 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 | | | 10.06500 | 10.06500 | 10.06500 | 103.95886 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 102.30046 | | | | 0.00 | 1,200,000,000 | 340,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 340,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 1,200,000,000 | 340,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.86792 | | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 104.16708 | | | | 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 | 103.91898 | | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.06500 | 103.54617 | 10.06500 | 103.51839 | | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 103.27469 | | | | 0.00 | 0 | 0 |
| Total FRB20 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 FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 105.74534 | | | | 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 | 107.03825 | | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 105.29658 | | | | 0.00 | 0 | 100,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.98438 | | | | 0.00 | 0 | 0 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 103.70335 | | | | 0.00 | 0 | 25,000,000 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.47248 | | | | 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 | | | 9.98500 | 105.10261 | 9.98500 | 105.07464 | | | | 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 | | | 3.58500 | 159.18982 | 3.58500 | 159.15624 | | | | 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 | | | 3.74500 | 3.74500 | 3.74500 | 297.92892 | | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 132.31764 | | | | 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 | | | 4.24500 | 176.96836 | 4.24500 | 176.92782 | | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.35500 | 4.35500 | 4.35500 | 94.27349 | | | | 0.00 | 0 | 0 |
| Total FRBI29 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 FRBI29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.50000 | 4.50000 | 4.50000 | 209.82000 | | | | 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 | | | 5.03500 | 86.79604 | 5.03500 | 86.77432 | | | | 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 | | | 4.90000 | 90.98030 | 4.90000 | 90.95786 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ01 On 30/11/2020 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 92.18462 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On 28/10/2024 Spot Bond | | | 8.38000 | 8.38000 | 8.38000 | 66.79460 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ03 On 10/12/2024 Spot Bond | | | 8.42000 | 8.42000 | 8.42000 | 66.02339 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC121U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC169 On 31/01/2025 Spot Bond | | | 4.85000 | 4.85000 | 4.85000 | 126.96075 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.95336 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181 On 06/08/2023 Spot Bond | | | | | 0.00000 | 96.74261 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 102.02071 | | | | 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 | 102.00609 | | | | 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 | 102.01221 | | | | 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 | 102.06597 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 4.23500 | 156.98796 | 4.23500 | 156.95211 | | | | 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 | 101.70446 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 5.09500 | 154.13287 | 5.09500 | 154.09415 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.47210 | | | | 0.00 | 0 | 0 |
| Total FRC234 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 FRC234 | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.69630 | | | 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 | 106.24301 | | | 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 | 105.82697 | | | 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 | 106.50171 | | | 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 | 106.17319 | | | 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 | 105.81152 | | | 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 | 105.71679 | | | 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 | 100.41885 | | | 0.00 | 61,600,000 | 30,800,000 |
| Total FRC243 SPOT | | | | | | | | | 0.00 | 61,600,000 | 30,800,000 |
| Total For FRC243 | | | | | | | | | 0.00 | 61,600,000 | 30,800,000 |
| FRC243 On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.39059 | | | 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 | 100.41463 | | | 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 | 100.33201 | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.55859 | | | 0.00 | 0 | 0 |
| Total FRC247 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 FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | | 0.00000 | 102.79914 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.63427 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.33094 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 13/02/2022 Spot Bond | | | | | 0.00000 | 102.16848 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC251 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.04884 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC252 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.87655 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC254 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC255 On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.24364 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC256 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.72751 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC257 On 08/05/2020 Spot Bond | | | | | 0.00000 | 102.27429 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC258 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.43902 | | | | 0.00 | 0 | 0 |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC261 On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.35511 | | | | 0.00 | 0 | 0 |
| Total FRC262 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 FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.57888 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.16076 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 105.07007 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 16/11/2019 Spot Bond | | | | | 0.00000 | 101.60913 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 99.97673 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 102.34193 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 99.92203 | 9.80000 | 99.89606 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.10429 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.10684 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.26259 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.69548 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.63314 | | | | 0.00 | 0 | 0 |
| Total FRC279 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 FRC279 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.02403 | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 105.57886 | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.60626 | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.29188 | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.02497 | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 103.77620 | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 01/02/2020 Spot Bond | | | | | 0.00000 | 99.93116 | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 01/02/2020 Spot Bond | | | | | 0.00000 | 99.93116 | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.93655 | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.05569 | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.02549 | | | 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 | 100.92405 | | | 0.00 | 0 | 0 |
| Total FRC292 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 FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.24376 | | | | 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 | 100.24080 | | | | 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 | 101.91508 | | | | 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 | 101.85080 | | | | 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 | 101.87154 | | | | 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 | 101.64775 | | | | 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 | 101.12923 | | | | 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 | 100.10228 | | | | 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 | 101.16244 | | | | 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 | 102.11739 | | | | 0.00 | 0 | 0 |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.95318 | | | | 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 | 100.63637 | | | | 0.00 | 0 | 0 |
| Total FRC304 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 FRC304 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC304 On 06/11/2023 Spot Bond | | | | | 0.00000 | 102.27409 | | | | 0.00 | 0 | 0 |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.43552 | | | | 0.00 | 0 | 0 |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC306 On 12/08/2020 Spot Bond | | | | | 0.00000 | 101.68563 | | | | 0.00 | 0 | 0 |
| Total FRC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC307 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC307 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.62537 | | | | 0.00 | 0 | 0 |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC308 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.92386 | | | | 0.00 | 0 | 0 |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC309 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.01129 | | | | 0.00 | 0 | 0 |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC310 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.50000 | | | | 0.00 | 0 | 0 |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC311 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.11000 | | | | 0.00 | 0 | 0 |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC312 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.07662 | | | | 0.00 | 0 | 0 |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC313 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.89000 | | | | 0.00 | 0 | 0 |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC314 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.53188 | | | | 0.00 | 0 | 0 |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.36765 | | | | 0.00 | 0 | 0 |
| Total FRC316 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 FRC316 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31 On 31/07/2034 Spot Bond | | | | | 0.00000 | 99.95310 | | | | 0.00 | 0 | 0 |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.19402 | | | | 0.00 | 0 | 0 |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.18089 | | | | 0.00 | 0 | 0 |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC320 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.11868 | | | | 0.00 | 0 | 0 |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 20/12/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 20,000,000,000 |
| Total FRC322 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For FRC322 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| FRC32 On 20/12/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.87500 | 4.87500 | 4.87500 | 154.81902 | | | | 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 | | | 4.81500 | 4.81500 | 4.81500 | 155.01745 | | | | 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 | | | 4.79500 | 4.79500 | 4.79500 | 155.08367 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD16 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 |
| FRD17 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD19U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD20U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD23U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD24U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD25I On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD25U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD26U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD27U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD28I On 15/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD28U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD29I On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD29U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD30I On 15/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD30U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD33I On 24/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD33U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD35I On 31/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 17,000,000,000 |
| Total FRD35U SPOT | | | | | | | | | | 0.00 | 0 | 17,000,000,000 |

| 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 FRD35U | | | | | | | | | | 0.00 | 0 | 17,000,000,000 |
| FR133 On 28/02/2033 Spot Bond | | | 5.09500 | 85.97454 | 5.09500 | 85.95275 | | | | 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 | | | 4.97500 | 98.95583 | 4.97500 | 98.93129 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ022 On 28/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 703,100,000,000,000.00 | 87,031,000,000 | 131,231,000,000 | |
| Total FRJ022 SPOT | | | | | | | | | 13,100,000,000,000.00 | 87,031,000,000 | 131,231,000,000 | |
| Total For FRJ022 | | | | | | | | | 13,100,000,000,000.00 | 87,031,000,000 | 131,231,000,000 | |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.99121 | | | | 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 | 101.56523 | | | | 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 | 102.35522 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.28498 | | | | 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 | 101.71594 | | | | 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 | 104.46654 | | | | 0.00 | 40,000,000,000 | 100,900,000,000 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 40,000,000,000 | 100,900,000,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 40,000,000,000 | 100,900,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.25011 | | | | 0.00 | 0 | 0 |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.09293 | | | | 0.00 | 21,500,000,000 | 33,400,000,000 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 21,500,000,000 | 33,400,000,000 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 21,500,000,000 | 33,400,000,000 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.78640 | | | | 0.00 | 0 | 0 |
| Total FRJ29 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 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 |
| FRS10 On 15/01/2024 Spot Bond | | | 3.85800 | 3.85800 | 3.85800 | 105.41766 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 4.22000 | 4.22000 | 4.22000 | 109.88091 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.41701 | | | | 0.00 | 0 | 161,890,000 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 161,890,000 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 161,890,000 |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.13036 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 4.36000 | 107.76869 | 4.36000 | 107.74372 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 07/12/2033 Spot Bond | | | 4.35000 | 213.26373 | 4.35000 | 213.21426 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 5.15000 | 96.61024 | 5.15000 | 96.58583 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 07/12/2033 Spot Bond | | | 4.38000 | 4.38000 | 4.38000 | 212.53007 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2025 Spot Bond | | | 4.40000 | 129.79553 | 4.40000 | 129.76533 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 3.70500 | 118.21970 | 3.70500 | 118.19438 | | | | 0.00 | 0 | 0 |
| Total FRS115 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 FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 4.75000 | 102.07466 | 4.75000 | 102.04995 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 4.50000 | 209.86953 | 4.50000 | 209.82000 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.55000 | 208.75286 | 4.55000 | 208.70332 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 3.93000 | 165.60082 | 3.93000 | 116.23703 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 4.58000 | 208.08637 | 4.58000 | 208.03682 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 5.72000 | 89.42926 | 5.72000 | 89.40531 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 5.26500 | 164.20724 | 5.26500 | 164.16515 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 5.25000 | 95.30046 | 5.25000 | 95.27613 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 4.78500 | 170.07663 | 4.78500 | 170.03520 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 4.84500 | 169.32999 | 4.84500 | 169.28847 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 5.09000 | 197.14689 | 5.09000 | 197.09727 | | | | 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 | 106.39842 | | | | 0.00 | 0 | 0 |
| Total FRS133 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 FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 5.18000 | 96.21499 | 5.18000 | 96.19061 | | | | 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 | | | 5.43500 | 5.43500 | 5.43500 | 92.91018 | | | | 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 | | | 4.98000 | 98.88785 | 4.98000 | 98.86332 | | | | 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 | | | 4.65500 | 171.70730 | 4.65500 | 171.66608 | | | | 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 | | | 4.86000 | 201.99029 | 4.86000 | 201.94070 | | | | 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 | | | 4.78500 | 170.07663 | 4.78500 | 170.03520 | | | | 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 | | | 4.78500 | 170.07663 | 4.78500 | 170.03520 | | | | 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 | | | 5.07500 | 166.50238 | 5.07500 | 166.46054 | | | | 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 | | | 4.70000 | 127.91865 | 4.70000 | 127.88787 | | | | 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 | | | 3.93500 | 157.99944 | 3.93500 | 157.96462 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 5.13500 | 165.77365 | 5.13500 | 165.73173 | | | | 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 | | | 5.17500 | 165.28986 | 5.17500 | 165.24790 | | | | 0.00 | 0 | 0 |
| Total FRS150 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 FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/01/2025 Spot Bond | | | 4.67000 | 128.10494 | 4.67000 | 128.07422 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/03/2028 Spot Bond | | | 4.59500 | 172.46594 | 4.59500 | 172.42481 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/03/2028 Spot Bond | | | 5.18500 | 5.18500 | 5.18500 | 165.12718 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 20/06/2022 Spot Bond | | | | | 0.00000 | 13.31028 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 06/06/2023 Spot Bond | | | | | 0.00000 | 14.75490 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2024 Spot Bond | | | | | 0.00000 | 17.80776 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2025 Spot Bond | | | | | 0.00000 | 20.43545 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 20/06/2022 Spot Bond | | | | | 0.00000 | 12.10776 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2023 Spot Bond | | | | | 0.00000 | 13.20175 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2024 Spot Bond | | | | | 0.00000 | 15.88067 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2025 Spot Bond | | | | | 0.00000 | 18.14204 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.56073 | | | | 0.00 | 0 | 0 |
| Total FRS167 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 FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.55925 | | | | 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 | 10.19958 | | | | 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 | 17.29021 | | | | 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 | 100.30077 | | | | 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 | 100.31994 | | | | 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 | 14.04222 | | | | 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 | 14.04221 | | | | 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 | 17.21954 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.99489 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.81351 | | | | 0.00 | 0 | 0 |
| Total FRS182 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 FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 04/10/2021 Spot Bond | | | | | 0.00000 | 99.56808 | | | | 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 | 101.33955 | | | | 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 | 112.82354 | | | | 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 | 109.83083 | | | | 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 | 119.06400 | | | | 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 | 117.02531 | | | | 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 | 112.52829 | | | | 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 | 111.88352 | | | | 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 | 101.14856 | | | | 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 | 109.25829 | | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19: On 19/06/2026 Spot Bond | | | | | 0.00000 | 53.36974 | | | | 0.00 | 0 | 0 |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19: On 19/06/2026 Spot Bond | | | | | 0.00000 | 46.49975 | | | | 0.00 | 0 | 0 |
| Total FRS195 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 FRS195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS195 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.89014 | | | | 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 | 103.82453 | | | | 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 | 102.06646 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For FRS199 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 101.89849 | | | | 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 | 101.54114 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For FRS201 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| 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 | 100.92387 | | | | 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 | 99.89621 | | | | 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 | 98.94846 | | | | 0.00 | 0 | 0 |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS205 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.35950 | | | | 0.00 | 0 | 0 |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.54500 | 3.54500 | 3.54500 | 300.08627 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.43500 | 3.43500 | 3.43500 | 301.28091 | | | | 0.00 | 0 | 0 |
| Total FRS37 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 FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 4.15500 | 4.15500 | 4.15500 | 293.56499 | | | | 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 | | | 3.72500 | 158.71233 | 3.72500 | 158.67825 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 100.02197 | | | | 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 | | | 3.42500 | 159.73773 | 3.42500 | 159.70471 | | | | 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 | 102.01929 | | | | 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 | | | 4.20000 | 102.95054 | 4.20000 | 102.92714 | | | | 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 | | | 3.87000 | 75.47482 | 3.87000 | 108.53727 | | | | 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 | | | 3.86000 | 3.86000 | 3.86000 | 133.22440 | | | | 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 | | | 3.89000 | 3.89000 | 3.89000 | 133.02950 | | | | 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 | | | 4.34500 | 4.34500 | 4.34500 | 291.56901 | | | | 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 | | | 6.70000 | 104.19399 | 6.70000 | 104.17492 | | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 7.45500 | 101.81481 | 7.45500 | 101.79444 | | | | 0.00 | 0 | 0 |
| Total FRX20 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 FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 7.89000 | 7.89000 | 7.89000 | 100.84287 | | | 0.00 | 0 | 300,000,000 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 8.20700 | 114.59788 | 8.20700 | 114.57270 | | | 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 | | | 8.34500 | 108.82389 | 8.34500 | 108.79972 | | | 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 | | | 8.62500 | 105.22918 | 8.62500 | 105.20491 | | | 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 | | | 8.69500 | 109.46079 | 8.69500 | 109.43521 | | | 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 | | | 8.93500 | 109.69660 | 8.93500 | 109.67055 | | | 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 | | | 9.33000 | 105.11745 | 9.33000 | 105.09141 | | | 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 | | | 9.50000 | 101.78114 | 9.50000 | 101.75547 | | | 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 | | | 9.52500 | 108.00235 | 9.52500 | 107.97490 | | | 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 | | | 10.52500 | 78.11319 | 10.52500 | 78.09131 | | | 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 | 101.61338 | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.70657 | | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1 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 |
| FS5C1 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 |
| FS5D1 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 |
| FS5E1 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 | 101.45441 | | | | 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 | 100.90195 | | | | 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 | 101.85403 | | | | 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 | 101.58602 | | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1 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 |
| FS6D1 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 |
| FS6E1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 103.65271 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 102.34911 | | | | 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 | 101.45928 | | | | 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 | 101.47670 | | | | 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 | 101.58992 | | | | 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 | 101.72919 | | | | 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 | 101.81619 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| 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 | 103.73999 | 4.15000 | 103.71648 | | | | 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 | 103.65339 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.73500 | | | | 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 | 101.23105 | | | | 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 | 100.62541 | | | | 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 | 102.28715 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.55608 | | | | 0.00 | 17,000,000 | 17,000,000 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 17,000,000 | 17,000,000 |
| Total For GRT15 | | | | | | | | | | 0.00 | 17,000,000 | 17,000,000 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 101.57063 | | | | 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 | | | 8.81000 | 104.75675 | 8.81000 | 104.73208 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 101.26258 | | | | 0.00 | 0 | 0 |
| Total GRT18 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 GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 102.02454 | | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.72467 | | | | 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 | | | 9.75500 | 100.79507 | 9.75500 | 100.76885 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.29414 | | | | 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 | 100.50497 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.83915 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.26075 | | | | 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 | 102.51125 | | | | 0.00 | 0 | 1,960,000,000 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 1,960,000,000 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 1,960,000,000 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.81926 | | | | 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 | 101.07213 | | | | 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 | 101.09866 | | | | 0.00 | 0 | 0 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 101.56118 | | | | 0.00 | 0 | 0 |
| Total GRT30 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 GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.40602 | | | | 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 | 100.24538 | | | | 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 | 100.25145 | | | | 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 | 100.57776 | | | | 0.00 | 0 | 0 |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.73171 | | | | 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 | 100.67341 | | | | 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 | 99.95651 | | | | 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 |
| Total H7T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T2U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T4U On 03/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T4U 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 H7T4U | | | | | | | | | | 0.00 | 0 | 0 |
| H8T1U On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H8T1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H8T1U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T4 On 26/02/2020 Spot Bond | | | | | 0.00000 | 100.44151 | | | | 0.00 | 0 | 0 |
| Total HC2T4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T4 | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 101.34568 | | | | 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 | 99.93620 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 100.42387 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.42928 | | | | 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 | 100.82345 | | | | 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 | 100.69886 | | | | 0.00 | 0 | 0 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.15484 | | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.01954 | | | | 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 | 101.01371 | | | | 0.00 | 0 | 0 |
| Total HILB12 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 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 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 101.85687 | | | | 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 | 100.70243 | | | | 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 | 100.67491 | | | | 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 | | | 7.35000 | 104.11580 | 7.35000 | 104.09538 | | | | 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 | 60.93272 | 100.00000 | 60.79860 | | | | 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 | | | 3.93500 | 295.96226 | 3.93500 | 295.89688 | | | | 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 | | | 4.24500 | 4.24500 | 4.24500 | 295.42047 | | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.42500 | 78.63897 | 4.42500 | 95.87058 | | | | 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 | | | 10.60500 | 92.26256 | 10.60500 | 92.23666 | | | | 0.00 | 0 | 2,990,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 2,990,000,000 |

| 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 HWAY34 | | | | | | | | | 0.00 | 0 | 2,990,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.30453 | 100.00000 | 11.27965 | | | 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 | | | 10.60000 | 92.02438 | 10.60000 | 91.99856 | | | 0.00 | 0 | 5,000,000,000 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.30421 | 100.00000 | 11.27933 | | | 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 | 100.36653 | | | 0.00 | 0 | 15,200,000,000 |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 0 | 15,200,000,000 |
| Total For HWF11 | | | | | | | | | 0.00 | 0 | 15,200,000,000 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.17138 | | | 0.00 | 2,800,000,000 | 3,400,000,000 |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 2,800,000,000 | 3,400,000,000 |
| Total For HWF12 | | | | | | | | | 0.00 | 2,800,000,000 | 3,400,000,000 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | 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 | | | 3.27000 | 137.15202 | 3.25000 | 137.25869 | | 086,175,626,000,000.00 | 332,163,800,000 | 192,729,800,000 | |
| Total I2025 SPOT | | | | | | | | 16,175,626,000,000.00 | 332,163,800,000 | 192,729,800,000 | |
| Total For I2025 | | | | | | | | 16,175,626,000,000.00 | 332,163,800,000 | 192,729,800,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.48500 | 101.45414 | 3.48500 | 101.43295 | | 137,577,345,000,000.00 | 39,477,000,000 | 100,802,850,000 | |
| Total I2029 SPOT | | | | | | | | 17,577,345,000,000.00 | 39,477,000,000 | 100,802,850,000 | |
| Total For I2029 | | | | | | | | 17,577,345,000,000.00 | 39,477,000,000 | 100,802,850,000 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.59500 | 101.82027 | 3.59500 | 101.79860 | | 382,006,138,000,000.00 | 106,260,400,000 | 105,539,000,000 | |
| Total I2033 SPOT | | | | | | | | 12,006,138,000,000.00 | 106,260,400,000 | 105,539,000,000 | |
| Total For I2033 | | | | | | | | 12,006,138,000,000.00 | 106,260,400,000 | 105,539,000,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.60000 | 120.00597 | 3.60000 | 119.98061 | | 106,985,160,000,000.00 | 29,718,100,000 | 174,617,479,300 | |
| Total I2038 SPOT | | | | | | | | 16,985,160,000,000.00 | 29,718,100,000 | 174,617,479,300 | |
| Total For I2038 | | | | | | | | 16,985,160,000,000.00 | 29,718,100,000 | 174,617,479,300 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.66000 | 110.45239 | 3.66000 | 110.42881 | | 550,535,004,000,000.00 | 150,419,400,000 | 209,119,000,000 | |
| Total I2046 SPOT | | | | | | | | 10,535,004,000,000.00 | 150,419,400,000 | 209,119,000,000 | |
| Total For I2046 | | | | | | | | 10,535,004,000,000.00 | 150,419,400,000 | 209,119,000,000 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.66000 | 115.19272 | 3.66000 | 115.16819 | | 170,015,784,000,000.00 | 46,452,400,000 | 258,676,016,783 | |
| Total I2050 SPOT | | | | | | | | 170,015,784,000,000.00 | 46,452,400,000 | 258,676,016,783 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| Total For I2050 | | | | | | | | | '0,015,784,000,000.00 | 46,452,400,000 | 258,676,016,783 |
| 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 | 101.45065 | | | 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 | | | 8.28500 | 8.28500 | 8.28500 | 105.68108 | | | 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 | 101.83097 | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 100.28121 | | | 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 | 100.14829 | | | 0.00 | 0 | 0 |
| Total IBL106 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 IBL106 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.51509 | | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 4.00500 | 295.21825 | 4.00500 | 295.15248 | | | | 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 | 101.17585 | | | | 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 | 101.80269 | | | | 0.00 | 9,800,000,000 | 4,900,000,000 |
| Total IBL112 SPOT | | | | | | | | | | 0.00 | 9,800,000,000 | 4,900,000,000 |
| Total For IBL112 | | | | | | | | | | 0.00 | 9,800,000,000 | 4,900,000,000 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.52983 | | | | 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 | 101.91026 | | | | 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 | 101.57302 | | | | 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 | 100.86050 | | | | 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 | 100.01572 | | | | 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 | 101.67987 | | | | 0.00 | 0 | 0 |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.33086 | | | | 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 | 101.84667 | | | | 0.00 | 0 | 0 |
| Total IBL123 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 IBL123 | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.72631 | | | 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 | 100.58085 | | | 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 | 100.40512 | | | 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 | 101.57779 | | | 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 | 100.39860 | | | 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 | 99.81987 | | | 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 | 101.79834 | | | 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 | 101.03982 | | | 0.00 | 0 | 0 |
| Total IBL133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL133 | | | | | | | | | 0.00 | 0 | 0 |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.26681 | | | 0.00 | 0 | 0 |
| Total IBL134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL134 | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.47500 | 3.47500 | 3.47500 | 159.53306 | | | 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 | 111.15200 | 10.00000 | 111.12300 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.12500 | 101.87875 | 8.12500 | 101.85647 | | 292,500,000,000.00 | | 36,000,000 | 7,200,000 |
| Total IBL46 SPOT | | | | | | | | 292,500,000,000.00 | | 36,000,000 | 7,200,000 |

| 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 For IBL46 | | | | | | | | | 292,500,000,000.00 | 36,000,000 | 7,200,000 |
| IBL50 On 02/08/2020 Spot Bond | | | 7.88500 | 103.05633 | 7.88500 | 103.03468 | | | 7,862,922,000,000.00 | 997,200,000 | 498,600,000 |
| Total IBL50 SPOT | | | | | | | | | 7,862,922,000,000.00 | 997,200,000 | 498,600,000 |
| Total For IBL50 | | | | | | | | | 7,862,922,000,000.00 | 997,200,000 | 498,600,000 |
| IBL60 On 17/02/2024 Spot Bond | | | 8.93000 | 106.68095 | 8.93000 | 106.65563 | | | 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 | 100.36519 | | | 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 | | | 3.57500 | 159.22400 | 3.57500 | 159.19044 | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 102.04897 | | | 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 | 102.31478 | | | 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 | | | 9.02000 | 106.96545 | 9.02000 | 106.93980 | | | 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 | 102.69488 | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 7.86500 | 108.09390 | 7.86500 | 108.07123 | | | 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 | 40.15021 | 100.00000 | 40.06182 | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 101.60795 | | | 0.00 | 0 | 0 |
| Total IBL89 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 IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 100.34901 | | | | 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 | 102.32691 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For IBL95 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.29468 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 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 | 10.73340 | 100.00000 | 10.70976 | | | | 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 | | | 7.91500 | 100.57153 | 7.91500 | 100.55021 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 101.52513 | | | | 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 | | | 9.05500 | 106.09056 | 9.05500 | 106.06502 | | | | 0.00 | 0 | 1,182,995,400 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 1,182,995,400 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 1,182,995,400 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.95874 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.40000 | 104.44188 | 11.40000 | 104.39204 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 101.35023 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.27644 | | | | 0.00 | 0 | 0 |
| Total IDCG10 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 IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.55500 | 110.63016 | 9.55500 | 110.60195 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.52468 | | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.74661 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 101.74950 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 102.24409 | | | | 0.00 | 0 | 0 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 103.19364 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.92630 | | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 101.05573 | | | | 0.00 | 0 | 0 |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.35534 | | | | 0.00 | 0 | 0 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.00962 | | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1U 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 | 5.92325 | 100.00000 | 5.91014 | | | | 0.00 | 0 | 0 |
| Total IDCP2U 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 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 | | | 8.45500 | 104.44917 | 8.45500 | 104.42554 | | | | 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 | | | 8.02500 | 101.37463 | 8.02500 | 101.35285 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| IN417U On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN417U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN417U | | | | | | | | | | 0.00 | 0 | 0 |
| IN418U On 14/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN418U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN418U | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 70.07395 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 101.38283 | | | | 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 | 99.95754 | | | | 0.00 | 0 | 0 |
| Total ING371 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 ING371 | | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 99.95417 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.35534 | | | | 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 | 89.95138 | | | | 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 | 99.95967 | | | | 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 | 102.56210 | | | | 0.00 | 1,554,488,800 | 388,622,200 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 1,554,488,800 | 388,622,200 |
| Total For INLV01 | | | | | | | | | | 0.00 | 1,554,488,800 | 388,622,200 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 101.06095 | | | | 0.00 | 0 | 61,000,000 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 61,000,000 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 61,000,000 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 104.01909 | | | | 0.00 | 0 | 9,000,000 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 9,000,000 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 9,000,000 |
| INLV04 On 11/02/2021 Spot Bond | | | 10.16500 | 105.79757 | 10.16500 | 105.76908 | | | | 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 | 104.42938 | | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPC26U On 08/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC26U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 101.29239 | | | | 0.00 | 0 | 0 |
| Total IPF13 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 IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.15750 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.01322 | | | | 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 | 100.83707 | | | | 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 | 100.84681 | | | | 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 | 100.85655 | | | | 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 | 100.96555 | | | | 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 | 101.64692 | | | | 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 | 101.02547 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.99665 | | | | 0.00 | 0 | 0 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.32560 | | | | 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 | 101.83448 | | | | 0.00 | 0 | 0 |
| Total IPF26 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 IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.85558 | | | | 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 | 100.79021 | | | | 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 | 101.20274 | | | | 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 | 100.66804 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IPFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC27 On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 16,200,000,000 |
| Total IPFC27 SPOT | | | | | | | | | | 0.00 | 0 | 16,200,000,000 |
| Total For IPFC27 | | | | | | | | | | 0.00 | 0 | 16,200,000,000 |
| 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 | 100.67768 | 2.75000 | 100.67021 | | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 6.74500 | 147.52117 | 6.74500 | 147.47757 | | | | 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 | | | 5.25000 | 5.25000 | 5.25000 | 124.52564 | | | | 0.00 | 0 | 0 |
| Total IV030 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 IV030 | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 5.25000 | 5.25000 | 5.25000 | 124.52564 | | | 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 | 101.29274 | | | 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 | 103.87775 | | | 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 | | | 10.06500 | 105.50104 | 10.06500 | 105.47290 | | | 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 | 106.63188 | | | 0.00 | 0 | 0 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 104.00692 | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.09438 | | | 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 | | | 5.67500 | 5.67500 | 5.67500 | 152.20334 | | | 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 | 104.83002 | | | 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 | | | 10.41500 | 103.63598 | 10.41500 | 103.60709 | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 106.75269 | | | 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 | | | 10.30500 | 10.30500 | 10.30500 | 109.43848 | | | 0.00 | 0 | 0 |
| Total IV043 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 IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 99.94239 | | | | 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 | | | 4.62500 | 155.68508 | 4.62500 | 155.64792 | | | | 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 | 103.14450 | | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 101.20956 | | | | 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 |
| 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 | | | | 0.00 | 0 | 0 |
| Total IV166U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV166U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.44500 | 162.06628 | 5.44500 | 162.02395 | | | | 0.00 | 0 | 0 |
| Total IV19A 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 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 |
| IVA964 On 31/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.86306 | | | | 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 | | | 7.15000 | 7.15000 | 7.15000 | 99.72650 | | | | 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 | | | 7.15000 | 7.15000 | 7.15000 | 99.59032 | | | | 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 | | | 7.25000 | 7.25000 | 7.25000 | 99.17266 | | | | 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 | | | 7.25000 | 7.25000 | 7.25000 | 99.03609 | | | | 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 | | | 7.35000 | 7.35000 | 7.35000 | 98.51220 | | | | 0.00 | 0 | 0 |
| Total IVA975 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA975 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA977 On 14/01/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.37559 | | | | 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 | | | 7.35000 | 7.35000 | 7.35000 | 98.33663 | | | | 0.00 | 0 | 0 |
| Total IVA978 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA978 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA979 On 23/01/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.20051 | | | | 0.00 | 0 | 0 |
| Total IVA979 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA979 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA980 On 30/01/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.06477 | | | | 0.00 | 0 | 0 |
| Total IVA980 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA980 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA981 On 06/02/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 97.92940 | | | | 0.00 | 0 | 0 |
| Total IVA981 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 IVA981 | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | 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 | 100.69111 | | | 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 | | | 7.93500 | 104.71784 | 7.93500 | 104.69569 | | | 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 | 101.66145 | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 101.02223 | | | 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 | 99.78487 | | | 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 | 101.59001 | | | 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 | | | 8.78500 | 108.08007 | 8.78500 | 108.05468 | | | 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 | 100.73035 | | | 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 | 99.94967 | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.74208 | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 101.22674 | | | 0.00 | 0 | 0 |
| Total IVC105 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 IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 101.12104 | | | | 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 | 100.73426 | | | | 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 | 102.54669 | | | | 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 | | | 8.43500 | 106.25159 | 8.43500 | 106.22774 | | | | 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 | 101.63180 | | | | 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 | 101.07783 | | | | 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 | 102.39135 | | | | 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 | 103.14875 | | | | 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 | 100.02189 | | | | 0.00 | 0 | 0 |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 100.17351 | | | | 0.00 | 0 | 0 |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 102.27575 | | | | 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 | 101.54127 | | | | 0.00 | 0 | 0 |
| Total IVC137 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 IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.52181 | | | | 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 | 101.32316 | | | | 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 | 101.20567 | | | | 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 | 101.27295 | | | | 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 | 100.82740 | | | | 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 | 101.15204 | | | | 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 | 101.14581 | | | | 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 | 101.25174 | | | | 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 | 99.85539 | | | | 0.00 | 0 | 0 |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.15735 | | | | 0.00 | 0 | 0 |
| Total IVC156 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 IVC156 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC157 On 27/02/2020 Spot Bond | | | | | 0.00000 | 101.34022 | | | | 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 | 100.58449 | | | | 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 | 100.74524 | | | | 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 | 100.48563 | | | | 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 | 101.87558 | | | | 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 | 101.64147 | | | | 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 | 101.02469 | | | | 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 | 100.85787 | | | | 0.00 | 0 | 0 |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.44125 | | | | 0.00 | 0 | 0 |
| Total IVF407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF407 | | | | | | | | | | 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 | 99.94751 | | | | 0.00 | 0 | 0 |
| Total JAS02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS02 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.08202 | | | | 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 | 100.72643 | | | | 0.00 | 0 | 0 |
| Total KAP006 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 KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 26/10/2021 Spot Bond | | | 8.14000 | 103.87391 | 8.14000 | 103.85127 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.54412 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.54651 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.27840 | | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.38527 | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total For KAP012 | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| KAP012 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.46814 | | | | 0.00 | 0 | 0 |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.18427 | | | | 0.00 | 0 | 0 |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP014 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.28888 | | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 103.12015 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.54500 | 121.75214 | 9.54500 | 121.72130 | | | | 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 | 99.97759 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For LBK08/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 7.93500 | 104.15337 | 7.93500 | 104.13087 | | | 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 | 104.01499 | 9.62000 | 103.98778 | | | 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 | 101.66365 | 9.71000 | 101.63744 | | | 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 | 103.59621 | | | 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 | 101.55206 | | | 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 | 101.21806 | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 104.09645 | | | 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 | | | 8.47000 | 107.96693 | 8.47000 | 107.94246 | | | 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 | 101.78548 | | | 0.00 | 0 | 0 |
| Total LBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 103.50203 | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 0 |
| LBK24 On 10/10/2024 Spot Bond | | | 8.79000 | 106.46459 | 8.79000 | 106.43956 | | | 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 | 101.20764 | | | 0.00 | 0 | 0 |
| Total LBK26 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 LBK26 | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 102.21257 | | | 0.00 | 0 | 6,600,000,000 |
| Total LBK27 SPOT | | | | | | | | | 0.00 | 0 | 6,600,000,000 |
| Total For LBK27 | | | | | | | | | 0.00 | 0 | 6,600,000,000 |
| LBK28 On 15/05/2028 Spot Bond | | | 10.06000 | 107.66240 | 10.06000 | 107.63370 | | | 0.00 | 0 | 1,000,000,000 |
| Total LBK28 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For LBK28 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 8.59500 | 107.24090 | 8.59500 | 107.21625 | | | 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 | 100.88167 | | | 0.00 | 0 | 0 |
| Total LBK30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK30 | | | | | | | | | 0.00 | 0 | 0 |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 101.53812 | | | 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 | 99.77163 | | | 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 | 101.85308 | | | 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 | 100.97232 | | | 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 | 100.74891 | | | 0.00 | 0 | 0 |
| Total LBK36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK36 | | | | | | | | | 0.00 | 0 | 0 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 100.81312 | | | 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 | | | 7.51500 | 103.14133 | 7.51500 | 103.12065 | | 241,231,500,000.00 | | 32,100,000 | 590,700,000 |
| Total LGL04 SPOT | | | | | | | | 241,231,500,000.00 | | 32,100,000 | 590,700,000 |
| Total For LGL04 | | | | | | | | 241,231,500,000.00 | | 32,100,000 | 590,700,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.97799 | | 0.00 | | 0 | 0 |
| Total LGL05 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 LGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 8.87000 | 104.07689 | 8.87000 | 104.05221 | | | | 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 | 102.53890 | | | | 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 | 104.13746 | | | | 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 | 104.54040 | | | | 0.00 | 0 | 1,930,000,000 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 1,930,000,000 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 1,930,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 100.50187 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC12U 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 |
| LHC13U 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 |
| LHC14U On 17/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC14U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.46500 | 106.60391 | 12.46500 | 106.56770 | | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 102.71452 | | | | 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 | 102.39911 | | | | 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 | 102.69293 | | | | 0.00 | 0 | 0 |
| Total LHL28 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 LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.16256 | | | | 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 | 99.97156 | | | | 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 | 101.65069 | | | | 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 | 101.80721 | | | | 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 | 101.86882 | | | | 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 | 99.88108 | | | | 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 | 101.06792 | | | | 0.00 | 0 | 0 |
| Total MAQ131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ131 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 27/01/2020 Spot Bond | | | | | 0.00000 | 100.01969 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 28/11/2019 Spot Bond | | | | | 0.00000 | 99.41662 | | | | 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 |
| MAQ16 On 25/10/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 99.96230 | | | | 0.00 | 0 | 0 |
| Total MAQ162 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 MAQ162 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 12/11/2019 Spot Bond | | | | | 0.00000 | 99.73855 | | | | 0.00 | 0 | 0 |
| Total MAQ163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ163 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 14/01/2020 Spot Bond | | | | | 0.00000 | 98.51326 | | | | 0.00 | 0 | 0 |
| Total MAQ164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ164 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 18/11/2019 Spot Bond | | | | | 0.00000 | 99.63008 | | | | 0.00 | 0 | 0 |
| Total MAQ165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ165 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 21/11/2019 Spot Bond | | | | | 0.00000 | 99.55995 | | | | 0.00 | 0 | 0 |
| Total MAQ166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ166 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 800,000,000,000,000.00 | 148,000,000,000 | 148,000,000,000 | |
| Total MAQ167 SPOT | | | | | | | | | 10,000,000,000,000.00 | 148,000,000,000 | 148,000,000,000 | |
| Total For MAQ167 | | | | | | | | | 10,000,000,000,000.00 | 148,000,000,000 | 148,000,000,000 | |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.94264 | | | | 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 | 101.55306 | | | | 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 | 101.77031 | | | | 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 | 101.54657 | | | | 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 | 101.05436 | | | | 0.00 | 0 | 0 |
| Total MBF062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF062 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.09243 | | | | 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 | 100.60883 | | | | 0.00 | 0 | 0 |
| Total MBF064 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 MBF064 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.63469 | | | | 0.00 | 0 | 0 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 11/04/2020 Spot Bond | | | | | 0.00000 | 100.39532 | | | | 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 | 101.41590 | | | | 0.00 | 0 | 20,000,000,000 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 99.87357 | | | | 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 | 101.47217 | | | | 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 | 101.49954 | | | | 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 | 100.32800 | | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.02048 | | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.02060 | | | | 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 | 100.69713 | | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.70578 | | | | 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 | 101.45329 | | | | 0.00 | 0 | 0 |
| Total MBP046 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 MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.40705 | | | | 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 | 100.69716 | | | | 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 | 100.70581 | | | | 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 | 101.46174 | | | | 0.00 | 0 | 0 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 0 |
| MIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 113.51192 | | | | 0.00 | 0 | 0 |
| Total MIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 7.89000 | 103.96714 | 7.89000 | 103.94504 | | | | 0.00 | 0 | 1,400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 101.63183 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.00500 | 11.00500 | 11.00500 | 103.59689 | | | | 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 | | | 9.27000 | 106.12723 | 9.27000 | 106.10111 | | | | 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 | 102.21465 | | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.97264 | | | | 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 | 113.59966 | | | | 0.00 | 0 | 0 |
| Total MQB003 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 MQB003 | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.98287 | | | 0.00 | 0 | 0 |
| Total MTN06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06 | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.93349 | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.12589 | | | 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 | 101.47309 | | | 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 | 102.76025 | | | 0.00 | 0 | 0 |
| Total MTN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN10 | | | | | | | | | 0.00 | 0 | 0 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.63376 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total MTN11 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For MTN11 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.99032 | | | 0.00 | 0 | 0 |
| Total MTN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN12 | | | | | | | | | 0.00 | 0 | 0 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 101.34012 | | | 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 | 101.79190 | | | 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 | 101.83443 | | | 0.00 | 0 | 0 |
| Total MTN15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.36662 | | | 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 | 101.40571 | | | 0.00 | 0 | 0 |
| Total MTN17 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 MTN17 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 101.45122 | | | | 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 | 101.31753 | | | | 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 | 101.35538 | | | | 0.00 | 0 | 0 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 101.78418 | | | | 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 | 101.21117 | | | | 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 |
| MWA4L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA4U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.68628 | | | | 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 | 101.65383 | | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 101.63538 | | | | 0.00 | 0 | 0 |
| Total MWAR03 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 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 | 101.01618 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 101.05973 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 101.05907 | | | | 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 | 100.96064 | | | | 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 | 101.13951 | | | | 0.00 | 0 | 0 |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.51806 | | | | 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 | 100.83529 | | | | 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 | 100.87957 | | | | 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 | 101.03448 | | | | 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 | 101.16597 | | | | 0.00 | 0 | 0 |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.28672 | | | | 0.00 | 0 | 100,000,000 |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|-----------------------|
| Total For N7E25 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NAM01 On 19/11/2022 Spot Bond | | | 8.39000 | 103.32884 | 8.39000 | 103.30576 | | | 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 | | | 7.40500 | 104.59912 | 7.40500 | 104.57835 | | 8,505,424,468,000.00 | | 1,148,605,600 | 287,151,400 |
| Total NAM02 SPOT | | | | | | | | 8,505,424,468,000.00 | | 1,148,605,600 | 287,151,400 |
| Total For NAM02 | | | | | | | | 8,505,424,468,000.00 | | 1,148,605,600 | 287,151,400 |
| NAM03 On 01/08/2023 Spot Bond | | | 8.87000 | 106.16467 | 8.87000 | 106.13963 | | | 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 | | | 10.00500 | 104.97577 | 10.00500 | 104.94792 | | | 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 | 100.29590 | | | 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 | 99.97896 | | | 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 | 99.97866 | | | 0.00 | 0 | 0 |
| Total NBG03G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG03G | | | | | | | | | 0.00 | 0 | 0 |
| NBG04 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 49,500,000,000 |
| Total NBG04G SPOT | | | | | | | | | 0.00 | 0 | 49,500,000,000 |
| Total For NBG04G | | | | | | | | | 0.00 | 0 | 49,500,000,000 |
| NBG05 On 25/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 50,500,000,000 |
| Total NBG05G SPOT | | | | | | | | | 0.00 | 0 | 50,500,000,000 |
| Total For NBG05G | | | | | | | | | 0.00 | 0 | 50,500,000,000 |
| NBK11 On 28/11/2020 Spot Bond | | | 7.59000 | 105.09915 | 7.59000 | 105.07787 | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK12 On 19/03/2021 Spot Bond | | | 7.55500 | 103.40312 | 7.55500 | 103.38207 | | 15,110,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 |
| Total NBK12A SPOT | | | | | | | | 15,110,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 |
| Total For NBK12A | | | | | | | | 15,110,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 101.03786 | 9.38000 | 101.01242 | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 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 NBK12A/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13, On 19/03/2024 Spot Bond | | | 8.67000 | 104.87911 | 8.67000 | 104.85466 | | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14, On 25/06/2021 Spot Bond | | | 7.48500 | 105.96370 | 7.48500 | 105.94243 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15, On 11/02/2022 Spot Bond | | | 7.73500 | 104.05982 | 7.73500 | 104.03836 | | | | 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 | | | 8.29500 | 106.82338 | 8.29500 | 106.79980 | | | | 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 | | | 8.74500 | 106.07792 | 8.74500 | 106.05311 | | | | 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 | | | 8.35500 | 104.31515 | 8.35500 | 104.29182 | | | | 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 | | | 8.26500 | 107.10815 | 8.26500 | 107.08445 | | | | 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 | | | 9.00500 | 110.88192 | 9.00500 | 110.85523 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I, On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.91685 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21, On 21/07/2027 Spot Bond | | | 9.76500 | 107.50333 | 9.76500 | 107.47549 | | | | 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 | | | 8.25000 | 109.30468 | 8.25000 | 109.28067 | | | | 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 | | | 9.27500 | 111.17169 | 9.27500 | 111.14431 | | | | 0.00 | 0 | 0 |
| Total NBK23A 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 NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 102.03811 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24I On 19/11/2027 Spot Bond | | | 9.25500 | 114.25432 | 9.25500 | 114.22623 | | | | 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 | 101.80233 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 17/02/2023 Spot Bond | | | 8.57000 | 8.57000 | 8.57000 | 107.98934 | | | | 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 | 104.72118 | | | | 0.00 | 30,099,000,000 | 32,099,000,000 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 30,099,000,000 | 32,099,000,000 |
| Total For NBK25B | | | | | | | | | | 0.00 | 30,099,000,000 | 32,099,000,000 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 20.73885 | 100.00000 | 20.69320 | | | | 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 | 103.25436 | | | | 0.00 | 0 | 4,102,000,000 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 4,102,000,000 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 4,102,000,000 |
| NBK27I On 10/05/2026 Spot Bond | | | 9.56500 | 112.80237 | 9.56500 | 112.77374 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 02/08/2023 Spot Bond | | | 8.21000 | 108.11679 | 8.21000 | 108.09315 | | | | 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 | 102.09547 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 31/07/2026 Spot Bond | | | 9.00500 | 110.01056 | 9.00500 | 109.98423 | | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 20/02/2024 Spot Bond | | | 8.20500 | 106.80623 | 8.20500 | 106.78290 | | | | 0.00 | 0 | 0 |
| Total NBK30A 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 NBK30A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 102.52927 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 09/11/2023 Spot Bond | | | 8.24000 | 108.38612 | 8.24000 | 108.36234 | | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.72849 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.82949 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 103.54427 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 106.21628 | | | | 0.00 | 0 | 30,000,000 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.05141 | | | | 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 | | | 10.78000 | 10.78000 | 10.78000 | 59.95352 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 104.22445 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.81113 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 102.52207 | | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 103.69807 | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For NBK43B | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.83273 | | | | 0.00 | 0 | 0 |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.57898 | | | | 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 | 102.89905 | | | | 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 | 103.57171 | | | | 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 | 101.70662 | | | | 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 | 102.27449 | | | | 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 | 102.16974 | | | | 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 | 101.74609 | | | | 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 | 101.59414 | | | | 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 | 101.96512 | | | | 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 | 101.61794 | | | | 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 | 100.77611 | | | | 0.00 | 0 | 0 |
| Total NBK7B 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 NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 99.93850 | | | | 0.00 | 0 | 0 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 99.93732 | | | | 0.00 | 0 | 0 |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 99.93632 | | | | 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 | 99.93506 | | | | 0.00 | 0 | 0 |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.95028 | | | | 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 | | | 9.95000 | 103.62598 | 9.95000 | 103.59833 | | | | 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 | 100.94500 | | | | 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 | | | 9.98500 | 102.89115 | 9.98500 | 102.86361 | | | | 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 | 100.95028 | | | | 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 | 100.95859 | | | | 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 | 100.96913 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.92130 | | | | 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 | 101.38477 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total NED10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11U | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 100.33995 | | | | 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 | 102.35763 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For NED19 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 8.56500 | 105.42695 | 8.56500 | 105.40292 | | | | 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 | 108.68707 | | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 109.23501 | | | | 0.00 | 0 | 560,000,000 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 560,000,000 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 560,000,000 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 100.38257 | | | | 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 | 104.99165 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.97251 | | | | 0.00 | 0 | 0 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.85979 | | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 105.16885 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.38426 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.72643 | | | | 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 | 100.50534 | | | | 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 | 106.18400 | | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/On 20/10/2023 Spot Bond | | | | | 0.00000 | 100.24937 | | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NGT10/On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.39292 | | | | 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 | 100.62726 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For NGT104 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 106.25849 | 13.50000 | 106.22077 | | | | 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 | 100.35736 | | | | 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 | 100.37441 | | | | 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 | 100.02378 | | | | 0.00 | 0 | 0 |
| Total NHM008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM008 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.02773 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.62490 | | | | 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 | 101.86009 | | | | 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 | 101.33879 | | | | 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 | 101.27131 | | | | 0.00 | 0 | 0 |
| Total NHM013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM013 | | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.55000 | 4.55000 | 4.55000 | 208.70332 | | | | 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 | | | 4.15500 | 4.15500 | 4.15500 | 178.10734 | | | | 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 | | | 4.00500 | 4.00500 | 4.00500 | 132.28537 | | | | 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 | | | 4.33500 | 4.33500 | 4.33500 | 94.43157 | | | | 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 | | | 4.75000 | 4.75000 | 4.75000 | 102.04995 | | | | 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 | | | 4.11000 | 4.11000 | 4.11000 | 131.61010 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 4.50000 | 4.50000 | 4.50000 | 129.13604 | | | | 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 | | | 4.62500 | 4.62500 | 4.62500 | 172.04497 | | | | 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 | | | 5.00500 | 167.35720 | 5.00500 | 167.31546 | | | | 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 | | | 4.46500 | 106.19863 | 4.46500 | 106.17372 | | | | 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 | | | 7.31500 | 103.89747 | 7.31500 | 103.87718 | | | | 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 | 100.60086 | | | | 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 | 100.78541 | | | | 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 | 100.97824 | | | | 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 | 100.87541 | | | | 0.00 | 0 | 0 |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | 0 |
| NN015 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.33370 | | | | 0.00 | 0 | 0 |
| Total NN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN015 | | | | | | | | | | 0.00 | 0 | 0 |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.08355 | | | | 0.00 | 0 | 0 |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | 0 |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 99.73522 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 109.75349 | | | | 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 | 101.61086 | | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | 0 |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.65383 | | | | 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 | 101.12840 | | | | 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 | 101.16660 | | | | 0.00 | 0 | 0 |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | 0 |
| NN08 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.50154 | | | | 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 | 96.97598 | | | | 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 | 96.97598 | | | | 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 | 99.68048 | | | | 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 | 100.18071 | | | | 0.00 | 0 | 0 |
| Total NNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 100.99393 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.52957 | | | | 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 | 100.40278 | | | | 0.00 | 0 | 0 |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.95000 | 8.95000 | 8.95000 | 102.73230 | | | | 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 | 101.66743 | | | | 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 | 101.62430 | | | | 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 | 101.62623 | | | | 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 | 101.56128 | | | | 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 | | | 8.14500 | 8.14500 | 8.14500 | 103.32198 | | | | 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 | 101.62071 | | | | 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 | 101.70030 | | | | 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 | 101.65393 | | | | 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 | | | 8.34500 | 8.34500 | 8.34500 | 103.35762 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.70035 | | | | 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 | 101.88549 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 8.06500 | 110.93374 | 8.06500 | 110.90991 | | | | 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 | | | 4.13500 | 187.19118 | 4.13500 | 187.14883 | | | | 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 | | | 10.25500 | 116.67755 | 10.25500 | 116.64568 | | | | 0.00 | 0 | 6,890,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,890,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,890,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 17.21071 | 100.00000 | 17.17262 | | | | 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 | 100.39857 | | | | 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 | 100.57474 | | | | 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 | 101.89520 | | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 102.22324 | | | | 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 | 102.52049 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|-------------------|----------------------|
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.67167 | | | 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 | 101.12635 | | | 0.00 | 0 | 0 |
| Total NTC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC25 | | | | | | | | | 0.00 | 0 | 0 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.22549 | | | 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 | 101.67055 | | | 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 | 101.66050 | | | 0.00 | 36,000,000 | 36,000,000 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 36,000,000 | 36,000,000 |
| Total For OML02 | | | | | | | | | 0.00 | 36,000,000 | 36,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 7.54000 | 104.02580 | 7.54000 | 104.00445 | | | 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 | 101.31659 | | | 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 | | | 8.01000 | 8.01000 | 8.01000 | 101.71048 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 8.87000 | 104.20219 | 8.87000 | 104.17735 | | | 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 | | | 10.10500 | 104.67639 | 10.10500 | 104.64805 | | | 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 | 101.83119 | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 8.87000 | 106.40692 | 8.87000 | 106.38156 | | 461,240,000,000.00 | | 52,000,000 | 1,052,000,000 |

| 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 OML09 SPOT | | | | | | | | | 461,240,000,000.00 | 52,000,000 | 1,052,000,000 |
| Total For OML09 | | | | | | | | | 461,240,000,000.00 | 52,000,000 | 1,052,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 10.20500 | 106.37462 | 10.20500 | 106.34555 | | | 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 | 101.22494 | | | 0.00 | 0 | 0 |
| Total OML11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML11 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 PBL1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBL1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1L On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1L On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.12592 | | | | 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 | 99.80418 | | | | 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 | 101.43139 | | | | 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 | 101.39766 | | | | 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 | 101.48188 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--------------------------|--------------------------|---------------|
| Total PMM51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | 0.00 | 0 | 0 |
| PMM52 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.33950 | | | 0.00 | 0 | 0 |
| Total PMM52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM52 | | | | | | | | | 0.00 | 0 | 0 |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.48978 | | | 0.00 | 0 | 0 |
| Total PMM53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM53 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 99.94898 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A: On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.59929 | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A: On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.66602 | | | 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 | 101.79943 | | | 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 | 101.81848 | | | 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 | 101.83753 | | | 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 | | | 8.15000 | 116.27327 | 8.20500 | 115.93174 | | 361,520,746,935,000.00 | 1,762,149,784,900 | 2,069,566,786,000 | |
| Total R186 SPOT | | | | | | | | 361,520,746,935,000.00 | 1,762,149,784,900 | 2,069,566,786,000 | |
| Total For R186 | | | | | | | | 361,520,746,935,000.00 | 1,762,149,784,900 | 2,069,566,786,000 | |
| R197 On 07/12/2023 Spot Bond | | | 2.93500 | 306.84381 | 2.93500 | 306.78428 | | 4,718,094,680,000.00 | 1,607,528,000 | 36,148,259,000 | |
| Total R197 SPOT | | | | | | | | 4,718,094,680,000.00 | 1,607,528,000 | 36,148,259,000 | |
| Total For R197 | | | | | | | | 4,718,094,680,000.00 | 1,607,528,000 | 36,148,259,000 | |
| R202 On 07/12/2033 Spot Bond | | | 3.55000 | 232.54204 | 3.55000 | 232.49310 | | 109,647,430,000,000.00 | 30,886,600,000 | 291,319,530,000 | |
| Total R202 SPOT | | | | | | | | 109,647,430,000,000.00 | 30,886,600,000 | 291,319,530,000 | |
| Total For R202 | | | | | | | | 109,647,430,000,000.00 | 30,886,600,000 | 291,319,530,000 | |
| R2023 On 28/02/2023 Spot Bond | | | 7.23500 | 102.77114 | 7.27000 | 102.64788 | | 296,768,837,500,000.00 | 317,452,500,000 | 1,346,153,301,600 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| Total R2023 SPOT | | | | | | | | | 16,768,837,500,000.00 | 317,452,500,000 | 346,153,301,600 |
| Total For R2023 | | | | | | | | | 16,768,837,500,000.00 | 317,452,500,000 | 346,153,301,600 |
| R2030 On 31/01/2030 Spot Bond | | | 8.91000 | 95.92164 | 8.91000 | 95.89892 | | | 207,705,236,599,000.00 | 921,179,038,900 | 821,039,501,300 |
| Total R2030 SPOT | | | | | | | | | 17,705,236,599,000.00 | 921,179,038,900 | 321,039,501,300 |
| Total For R2030 | | | | | | | | | 17,705,236,599,000.00 | 921,179,038,900 | 321,039,501,300 |
| R2032 On 31/03/2032 Spot Bond | | | 9.23500 | 93.47379 | 9.23500 | 93.45073 | | | 642,294,189,000,000.00 | 286,117,400,000 | 921,990,140,500 |
| Total R2032 SPOT | | | | | | | | | 12,294,189,000,000.00 | 286,117,400,000 | 921,990,140,500 |
| Total For R2032 | | | | | | | | | 12,294,189,000,000.00 | 286,117,400,000 | 921,990,140,500 |
| R2035 On 28/02/2035 Spot Bond | | | 9.49000 | 96.53144 | 9.49000 | 96.50672 | | | 552,927,981,000,000.00 | 901,256,900,000 | 1,591,995,200,400 |
| Total R2035 SPOT | | | | | | | | | 12,927,981,000,000.00 | 901,256,900,000 | 591,995,200,400 |
| Total For R2035 | | | | | | | | | 12,927,981,000,000.00 | 901,256,900,000 | 591,995,200,400 |
| R2037 On 31/01/2037 Spot Bond | | | 9.63000 | 92.65873 | 9.63000 | 92.63505 | | | 172,860,044,000,000.00 | 433,318,800,000 | 997,896,092,900 |
| Total R2037 SPOT | | | | | | | | | 172,860,044,000,000.00 | 433,318,800,000 | 997,896,092,900 |
| Total For R2037 | | | | | | | | | 172,860,044,000,000.00 | 433,318,800,000 | 997,896,092,900 |
| R2040 On 31/01/2040 Spot Bond | | | 9.78000 | 95.37646 | 9.78000 | 95.35171 | | | 442,267,908,000,000.00 | 658,718,600,000 | 809,795,905,700 |
| Total R2040 SPOT | | | | | | | | | 12,267,908,000,000.00 | 658,718,600,000 | 309,795,905,700 |
| Total For R2040 | | | | | | | | | 12,267,908,000,000.00 | 658,718,600,000 | 309,795,905,700 |
| R2044 On 31/01/2044 Spot Bond | | | 9.84500 | 92.09638 | 9.84500 | 92.07233 | | | 184,135,893,500,000.00 | 221,852,300,000 | 1,508,654,900,000 |
| Total R2044 SPOT | | | | | | | | | 14,135,893,500,000.00 | 221,852,300,000 | 508,654,900,000 |
| Total For R2044 | | | | | | | | | 14,135,893,500,000.00 | 221,852,300,000 | 508,654,900,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.83000 | 91.16480 | 9.83000 | 91.14063 | | | 478,895,332,577,000.00 | 1,472,929,331,900 | 1,336,180,836,000 |
| Total R2048 SPOT | | | | | | | | | 18,895,332,577,000.00 | 472,929,331,900 | 336,180,836,000 |
| Total For R2048 | | | | | | | | | 18,895,332,577,000.00 | 472,929,331,900 | 336,180,836,000 |
| R207 On 15/01/2020 Spot Bond | | | 6.90000 | 102.13826 | 6.90000 | 102.11923 | | | 241,500,000,000,000.00 | 35,000,000,000 | 42,716,564,900 |
| Total R207 SPOT | | | | | | | | | 11,500,000,000,000.00 | 35,000,000,000 | 42,716,564,900 |
| Total For R207 | | | | | | | | | 11,500,000,000,000.00 | 35,000,000,000 | 42,716,564,900 |
| R208 On 31/03/2021 Spot Bond | | | 6.63500 | 100.69898 | 6.63500 | 100.68103 | | | 908,894,148,000,000.00 | 136,984,800,000 | 603,274,516,100 |
| Total R208 SPOT | | | | | | | | | 18,894,148,000,000.00 | 136,984,800,000 | 603,274,516,100 |
| Total For R208 | | | | | | | | | 18,894,148,000,000.00 | 136,984,800,000 | 603,274,516,100 |
| R209 On 31/03/2036 Spot Bond | | | 9.44500 | 74.10924 | 9.49500 | 73.75998 | | | 466,516,887,500,000.00 | 472,897,500,000 | 1,105,457,944,000 |
| Total R209 SPOT | | | | | | | | | 16,516,887,500,000.00 | 472,897,500,000 | 105,457,944,000 |
| Total For R209 | | | | | | | | | 16,516,887,500,000.00 | 472,897,500,000 | 105,457,944,000 |
| R210 On 31/03/2028 Spot Bond | | | 3.44500 | 187.77197 | 3.44500 | 187.73299 | | | 91,873,671,500,000.00 | 26,668,700,000 | 82,882,150,000 |
| Total R210 SPOT | | | | | | | | | 11,873,671,500,000.00 | 26,668,700,000 | 82,882,150,000 |
| Total For R210 | | | | | | | | | 11,873,671,500,000.00 | 26,668,700,000 | 82,882,150,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.95000 | 161.37826 | 2.92500 | 161.43397 | | | 455,282,377,000,000.00 | 493,316,060,000 | 339,126,180,000 |

| 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 R212 SPOT | | | | | | | | | 5,282,377,000,000.00 | 493,316,060,000 | 339,126,180,000 |
| Total For R212 | | | | | | | | | 5,282,377,000,000.00 | 493,316,060,000 | 339,126,180,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.04500 | 86.82914 | 9.10000 | 86.46132 | | | 245,543,220,138,500.00 | 137,705,165,300 | 491,828,731,100 |
| Total R213 SPOT | | | | | | | | | 15,543,220,138,500.00 | 137,705,165,300 | 491,828,731,100 |
| Total For R213 | | | | | | | | | 15,543,220,138,500.00 | 137,705,165,300 | 491,828,731,100 |
| R214 On 28/02/2041 Spot Bond | | | 9.75000 | 72.10049 | 9.75000 | 72.08153 | | | 943,327,893,300,000.00 | 96,751,578,800 | 730,067,877,900 |
| Total R214 SPOT | | | | | | | | | 13,327,893,300,000.00 | 96,751,578,800 | 730,067,877,900 |
| Total For R214 | | | | | | | | | 13,327,893,300,000.00 | 96,751,578,800 | 730,067,877,900 |
| RC001 On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC001U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC001U | | | | | | | | | 0.00 | 0 | 0 |
| RC002 On 02/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC002U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC002U | | | | | | | | | 0.00 | 0 | 0 |
| RC003 On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC003U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC003U | | | | | | | | | 0.00 | 0 | 0 |
| RC004 On 03/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC004U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC004U | | | | | | | | | 0.00 | 0 | 0 |
| RC005 On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC005U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC005U | | | | | | | | | 0.00 | 0 | 0 |
| RC006 On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC006U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC006U | | | | | | | | | 0.00 | 0 | 0 |
| RC007 On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC007U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC007U | | | | | | | | | 0.00 | 0 | 0 |
| RC008 On 20/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC008U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC008U | | | | | | | | | 0.00 | 0 | 0 |
| RC009 On 17/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC009U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC009U | | | | | | | | | 0.00 | 0 | 0 |
| RC010 On 17/10/2022 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 RC010U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC010U | | | | | | | | | | 0.00 | 0 | 0 |
| RC011L On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC011U | | | | | | | | | | 0.00 | 0 | 0 |
| RC012L On 24/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 1,500,000,000 |
| Total RC012U SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For RC012U | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| RDF02L 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 |
| RDF05L 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 |
| RDF06L 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 |
| RDF07L 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 |
| RDF08L 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 |
| RDF09L 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 |
| RDF10L 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 |
| RDF11L 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 |
| RDF12L 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 |
| RDF13L On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| RDF26I On 22/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF26U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.63813 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.91767 | | | | 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 | 101.36195 | | | | 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 | 100.99654 | | | | 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 | 101.62914 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 27/11/2022 Spot Bond | | | | | 0.00000 | 101.47112 | | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.48759 | | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.09401 | | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.60063 | | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.87386 | | | | 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 | 101.87408 | | | | 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 | 102.03819 | | | | 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 | 100.80889 | | | | 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 | 100.83222 | | | | 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 | 100.85649 | | | | 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 | 100.68100 | | | | 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 | 101.53557 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.59107 | | | | 0.00 | 0 | 0 |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 101.60708 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2020 Spot Bond | | | | | 0.00000 | 101.18781 | | | | 0.00 | 0 | 500,000,000 |
| Total RDFC48 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For RDFC48 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 99.99999 | | | | 0.00 | 0 | 0 |
| Total RDFC49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC49 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC5 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.29196 | | | | 0.00 | 0 | 0 |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC50 | | | | | | | | | | 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 | 101.57082 | | | | 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 | 100.48418 | | | | 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 | 100.71046 | | | | 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 | 100.79898 | | | | 0.00 | 0 | 13,585,795 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 13,585,795 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 13,585,795 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 101.33895 | | | | 0.00 | 0 | 33,333,340 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 33,333,340 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 33,333,340 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 102.16395 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RED401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED401 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.75214 | | | | 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 | 100.46517 | | | | 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 | 100.58381 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/04/2022 Spot Bond | | | | | 0.00000 | 100.47618 | | | | 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 | 100.73999 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.29784 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES03 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 |
| RES04 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 | 102.17656 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 99.87426 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.35101 | | | | 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 | 101.40241 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 |
| 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 |
| RES47I On 14/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES47U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES47U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI0€ On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 7.82000 | 103.18278 | 7.82000 | 103.16115 | | | | 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 | | | 8.92000 | 105.66592 | 8.92000 | 105.64073 | | | | 0.00 | 0 | 379,077,900 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 379,077,900 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 379,077,900 |
| RW28 On 10/12/2028 Spot Bond | | | 10.72000 | 101.23153 | 10.72000 | 101.20265 | | | | 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 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 100.83589 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| SBK20 On 02/12/2019 Spot Bond | | | | | 0.00000 | 101.78320 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 100.38009 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 103.10058 | | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 9.47000 | 109.53604 | 9.47000 | 109.50850 | | | | 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 | 102.36502 | | | | 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 | 103.95172 | | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 8.81500 | 104.85309 | 8.81500 | 104.82838 | | | | 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 | 99.95718 | | | | 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 | 101.91346 | | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 7.63500 | 107.43923 | 7.63500 | 107.41724 | | | | 0.00 | 0 | 5,000,000,000 |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.57500 | 111.85069 | 8.57500 | 111.82518 | | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 105.47375 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.07500 | 109.28318 | 8.07500 | 109.25968 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 8.91500 | 100.01117 | 8.91500 | 99.98747 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.03500 | 107.79007 | 9.03500 | 107.76405 | | 90,416,859,000,000.00 | 10,007,400,000 | 20,014,800,000 | |
| Total SBS31 SPOT | | | | | | | | 10,416,859,000,000.00 | 10,007,400,000 | 20,014,800,000 | |
| Total For SBS31 | | | | | | | | 10,416,859,000,000.00 | 10,007,400,000 | 20,014,800,000 | |
| SBS34 On 19/09/2024 Spot Bond | | | 9.00500 | 105.37194 | 9.00500 | 105.34644 | | 0.00 | 0 | 3,500,000,000 | |
| Total SBS34 SPOT | | | | | | | | 0.00 | 0 | 3,500,000,000 | |
| Total For SBS34 | | | | | | | | 0.00 | 0 | 3,500,000,000 | |
| SBS36 On 29/01/2020 Spot Bond | | | | | 0.00000 | 100.14837 | | 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 | | | 7.61000 | 102.05130 | 7.61000 | 102.03042 | | 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 | | | 8.29500 | 105.60167 | 8.29500 | 105.57835 | | 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 | | | 9.33500 | 104.86616 | 9.33500 | 104.84016 | | 0.00 | 0 | 0 | |
| Total SBS39 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS39 | | | | | | | | 0.00 | 0 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 7.87000 | 105.25096 | 7.87000 | 105.22888 | | 188,880,000,000.00 | 24,000,000 | 588,000,000 | |
| Total SBS4 SPOT | | | | | | | | 188,880,000,000.00 | 24,000,000 | 588,000,000 | |
| Total For SBS4 | | | | | | | | 188,880,000,000.00 | 24,000,000 | 588,000,000 | |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 102.41808 | | 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 | | | 7.97500 | 109.94324 | 7.97500 | 109.91988 | | 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 | | | 8.59500 | 114.41206 | 8.59500 | 114.38590 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.06000 | 114.91422 | 9.06000 | 114.88654 | | | 72,480,000,000,000.00 | 8,000,000,000 | 16,000,000,000 |
| Total SBS43 SPOT | | | | | | | | | '2,480,000,000,000.00 | 8,000,000,000 | 16,000,000,000 |
| Total For SBS43 | | | | | | | | | '2,480,000,000,000.00 | 8,000,000,000 | 16,000,000,000 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 102.57603 | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 7.98500 | 109.76051 | 7.98500 | 109.73717 | | | 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 | 103.65441 | | | 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 | 100.16159 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For SBS48 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.90305 | | | 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 | | | 8.45000 | 104.33662 | 8.45000 | 104.31316 | | | 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 | | | 9.10000 | 9.10000 | 9.10000 | 104.70181 | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.71028 | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total For SBS52 | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.82571 | | | 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 | 101.34212 | | | 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 | 102.13300 | | | 0.00 | 6,000,000,000 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 2,000,000,000 |
| Total For SBS55 | | | | | | | | | | 0.00 | 6,000,000,000 | 2,000,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 7.86500 | 105.93027 | 7.86500 | 105.90794 | | | | 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 | 102.72113 | | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.36890 | | | | 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 | 100.43813 | | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.12679 | | | | 0.00 | 0 | 0 |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.49657 | | | | 0.00 | 0 | 0 |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.20015 | | | | 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 | 100.84219 | | | | 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 | 101.69160 | | | | 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 | 100.72730 | | | | 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 | 100.76645 | | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS111 On 07/12/2023 Spot Bond | | | 3.83500 | 297.02910 | 3.83500 | 296.96428 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.65000 | 4.65000 | 4.65000 | 206.49179 | | | | 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 | 106.48635 | | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 107.68677 | | | | 0.00 | 0 | 1,300,000,000 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.99657 | | | | 0.00 | 0 | 0 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 106.81917 | | | | 0.00 | 0 | 3,000,000,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.44715 | | | | 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 | | | 9.32000 | 107.80360 | 9.32000 | 107.77677 | | | | 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 | 100.32764 | | | | 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 | 100.62178 | | | | 0.00 | 0 | 100,000,000 |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 100.63741 | | | | 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 | 98.16538 | | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 103.19496 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.82044 | | | | 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 | 101.72220 | | | | 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 | 101.77341 | | | | 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 | 101.72231 | | | | 0.00 | 0 | 0 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.87157 | | | | 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 | 101.87559 | | | | 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 | 101.88591 | | | | 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 | 101.78370 | | | | 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 | 102.05968 | | | | 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 | 101.96350 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 102.00860 | | | | 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 | 100.48990 | | | | 0.00 | 0 | 0 |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.57735 | | | | 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 | | | 8.97000 | 108.72248 | 8.97000 | 108.69642 | | | | 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 | 101.91463 | | | | 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 | 101.73338 | | | | 0.00 | 0 | 100,000,000 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 102.04280 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.85974 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 102.41917 | | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA13 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.57298 | | | | 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 | 101.63629 | | | | 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 | 99.95649 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG003 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.77924 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG004 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.01954 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG005 On 18/06/2022 Spot Bond | | | | | 0.00000 | 101.10487 | | | | 0.00 | 0 | 0 |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG006 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.96160 | | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG007 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.31502 | | | | 0.00 | 0 | 0 |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG008 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.32222 | | | | 0.00 | 0 | 0 |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | 0 |
| SPGC0 On 15/10/2020 Spot Bond | | | | | 0.00000 | 99.89404 | | | | 0.00 | 0 | 0 |
| Total SPGC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPGC01 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| 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 | | | 7.71000 | 100.44430 | 7.71000 | 100.42382 | | 501,921,000,000.00 | | 65,100,000 | 21,700,000 |
| Total SSA06 SPOT | | | | | | | | 501,921,000,000.00 | | 65,100,000 | 21,700,000 |
| Total For SSA06 | | | | | | | | 501,921,000,000.00 | | 65,100,000 | 21,700,000 |
| SSN00 On 31/03/2021 Spot Bond | | | 7.93500 | 98.98409 | 7.93500 | 98.96305 | | 0.00 | | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SSN004 | | | | | | | | 0.00 | | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 7.93500 | 98.98409 | 7.93500 | 98.96305 | | 0.00 | | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SSN005 | | | | | | | | 0.00 | | 0 | 0 |
| SSN01 On 31/01/2025 Spot Bond | | | 4.66500 | 4.66500 | 4.66500 | 128.10530 | | 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 | | | 9.70500 | 107.76132 | 9.70500 | 107.73343 | | 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 | | | 10.97000 | 75.73658 | 10.97000 | 75.71424 | | 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 | 101.38682 | | 0.00 | | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SSN029 | | | | | | | | 0.00 | | 0 | 0 |
| SSN03 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.00618 | | 0.00 | | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SSN033 | | | | | | | | 0.00 | | 0 | 0 |
| SSN03 On 02/06/2020 Spot Bond | | | | | 0.00000 | 101.37374 | | 0.00 | | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SSN034 | | | | | | | | 0.00 | | 0 | 0 |
| SSN03 On 17/11/2020 Spot Bond | | | | | 0.00000 | 101.72856 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN035 On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.46740 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN037 On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 102.43754 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.35505 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN040 On 13/10/2023 Spot Bond | | | 8.67000 | 104.14508 | 8.67000 | 104.12093 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN041 On 31/01/2038 Spot Bond | | | 4.64000 | 103.64294 | 4.64000 | 103.61815 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN043 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.31766 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN044 On 30/04/2027 Spot Bond | | | | | 0.00000 | 99.94954 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN046 On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.40544 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN047 On 08/12/2023 Spot Bond | | | 3.96500 | 3.96500 | 3.96500 | 295.57757 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN050 On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.71653 | | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN051 On 26/10/2020 Spot Bond | | | | | 0.00000 | 100.16297 | | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN052 On 26/10/2020 Spot Bond | | | 6.41700 | 101.94467 | 6.41700 | 101.92707 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN053 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.02232 | | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN054 On 03/11/2022 Spot Bond | | | | | 0.00000 | 99.86658 | | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN055 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 |
| SSN057 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 |
| SSN060 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.47377 | | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN060 On 31/03/2028 Spot Bond | | | 4.66500 | 4.66500 | 4.66500 | 171.54000 | | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN061 On 31/01/2025 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 131.99550 | | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN062 On 31/01/2038 Spot Bond | | | 4.98000 | 4.98000 | 4.98000 | 98.86332 | | | | 0.00 | 0 | 0 |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN063 On 31/03/2029 Spot Bond | | | 4.32500 | 4.32500 | 4.32500 | 94.51073 | | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN064 On 31/03/2028 Spot Bond | | | 4.62500 | 4.62500 | 4.62500 | 172.04497 | | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN065 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 |
| SSN066 On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.49546 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.47691 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN069 On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.43131 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.04169 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN073 On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.02538 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN074 On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN075 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN076 On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.96772 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For SSN077 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| SSN077 On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.36035 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For SSN078 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| SSN078 On 31/07/2021 Spot Bond | | | | | 0.00000 | 103.27000 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN079 On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.02011 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN080 On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.54312 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN081 On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.18557 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 99.84119 | | | | 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 | | | 4.42500 | 4.42500 | 4.42500 | 211.50877 | | | | 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 10/04/2020 Spot Bond | | | | | 0.00000 | 104.48717 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN088 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.48530 | | | | 0.00 | 0 | 0 |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09: On 19/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN090 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09: On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN091 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.22500 | 99.71514 | 9.22500 | 99.69057 | | | | 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 | 101.67458 | | | | 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 | | | 7.81500 | 103.97453 | 7.81500 | 103.95288 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.65499 | | | | 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 | | | 7.91500 | 103.78109 | 7.91500 | 103.75920 | | | | 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 | 101.56253 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 7.86500 | 103.27431 | 7.86500 | 103.25265 | | | | 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 | 101.67652 | | | | 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 | 101.59564 | | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.63306 | | | | 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 | 105.12944 | 8.55000 | 105.10553 | | | | 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 | 101.47339 | | | | 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 | 101.47056 | | | | 0.00 | 0 | 0 |
| Total T16OM1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T16OM1 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | | 0.00000 | 100.93539 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.02175 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.04258 | | | | 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 | 100.89747 | | | | 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 | 100.55550 | | | | 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 | 100.99184 | | | | 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 | 99.95851 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.31269 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.66360 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.77218 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 101.24325 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.23483 | | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.62936 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.86645 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.86058 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS16€ On 25/04/2020 Spot Bond | | | | | 0.00000 | 100.07813 | | | | 0.00 | 0 | 0 |
| Total TFS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS160 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 101.35984 | | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 101.38551 | | | | 0.00 | 0 | 0 |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.14841 | | | | 0.00 | 0 | 0 |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.15164 | | | | 0.00 | 0 | 0 |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.75018 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2020 Spot Bond | | | 8.01500 | 102.75514 | 8.01500 | 102.73320 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.11924 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | 7.90500 | 103.13769 | 7.90500 | 103.11597 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.71781 | | | | 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 | 101.71969 | | | | 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 | 101.77419 | | | | 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 | 101.72041 | | | | 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 | 101.71217 | | | | 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 | 101.84934 | | | | 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 | 101.86437 | | | | 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 | 101.86813 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.88852 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.95265 | | | | 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 | 102.46864 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.46864 | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.52488 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.47539 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.50613 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.65844 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.65937 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.66500 | 108.99105 | 7.66500 | 108.96878 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.62075 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.60960 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.82500 | 106.95658 | 7.82500 | 106.93428 | | | | 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 | 101.77395 | | | | 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 | 102.09322 | | | | 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 | 101.69506 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C:On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.80172 | | | | 0.00 | 0 | 50,000,000 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TH14C:On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.95466 | | | | 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 | 101.80775 | | | | 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 | 102.43047 | | | | 0.00 | 0 | 50,000,000 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TH14D:On 21/11/2021 Spot Bond | | | | | 0.00000 | 104.74850 | | | | 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 | 104.16419 | | | | 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 | 101.57664 | | | | 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 | 101.61434 | | | | 0.00 | 0 | 0 |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A:On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 104.28330 | | | | 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 | 101.80989 | | | | 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 | 101.44188 | | | | 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 | 101.55033 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A7 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.56923 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A8 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.65569 | | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.64066 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.29747 | | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.74400 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.25208 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.69891 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 104.21833 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.83911 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.09885 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.54102 | | | | 0.00 | 0 | 0 |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.57674 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 107.43810 | 8.49000 | 101.57123 | | | | 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 | 101.62184 | | | | 0.00 | 0 | 100,000,000 |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.68010 | | | | 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 | 102.08380 | | | | 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 | | | 7.65500 | 7.65500 | 7.65500 | 103.50457 | | | | 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 | 80.60417 | 100.00000 | 80.43659 | | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 111.15200 | 10.00000 | 111.12300 | | | | 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 | 101.25213 | | | | 0.00 | 0 | 0 |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 101.26770 | | | | 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 | | | 8.46000 | 102.78778 | 8.46000 | 102.76438 | | | | 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 | | | 8.97000 | 103.76695 | 8.97000 | 103.74194 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| TL26 | On | 25/11/2024 | Spot Bond | | | | | 0.00000 | 102.57900 | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| TL27 | On | 24/04/2023 | Spot Bond | | | | | 0.00000 | 100.86809 | | | 0.00 | 0 | 0 |
| Total TL27 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL27 | | | | | | | | | | | | 0.00 | 0 | 0 |
| TL28 | On | 24/04/2025 | Spot Bond | | | 9.28500 | 100.12771 | 9.28500 | 100.10287 | | | 0.00 | 0 | 0 |
| Total TL28 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL28 | | | | | | | | | | | | 0.00 | 0 | 0 |
| TL29 | On | 24/04/2025 | Spot Bond | | | | | 0.00000 | 100.02501 | | | 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 | 101.12127 | | | 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 | 101.14918 | | | 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 | 100.68423 | | | 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 | 100.89376 | | | 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 | | | 7.81000 | 103.47251 | 7.81000 | 103.45073 | | | 15,630,934,000,000.00 | 2,001,400,000 | 15,911,450,000 |
| Total TN20 SPOT | | | | | | | | | | | | 15,630,934,000,000.00 | 2,001,400,000 | 15,911,450,000 |
| Total For TN20 | | | | | | | | | | | | 15,630,934,000,000.00 | 2,001,400,000 | 15,911,450,000 |
| TN20/R | On | 17/09/2020 | Spot Bond | | | 100.00000 | 55.33247 | 100.00000 | 55.20934 | | | 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 | 39.81729 | 100.00000 | 39.72964 | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| TN23 On 06/11/2023 Spot Bond | | | 8.64000 | 107.00394 | 8.64000 | 106.97934 | | | 1,950,912,000,000.00 | 225,800,000 | 14,875,597,000 |
| Total TN23 SPOT | | | | | | | | | 1,950,912,000,000.00 | 225,800,000 | 14,875,597,000 |
| Total For TN23 | | | | | | | | | 1,950,912,000,000.00 | 225,800,000 | 14,875,597,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 14.06186 | 100.00000 | 14.03090 | | | 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 | | | 9.70500 | 100.93823 | 9.70500 | 100.91225 | | | 0.00 | 0 | 25,500,002,200 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 25,500,002,200 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 25,500,002,200 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 11.95087 | 100.00000 | 11.92457 | | | 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 | | | 9.85500 | 98.85975 | 9.85500 | 98.83391 | | | 29,802,012,750,000.00 | 3,024,050,000 | 3,212,025,000 |
| Total TN27 SPOT | | | | | | | | | 29,802,012,750,000.00 | 3,024,050,000 | 3,212,025,000 |
| Total For TN27 | | | | | | | | | 29,802,012,750,000.00 | 3,024,050,000 | 3,212,025,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 13.05012 | 100.00000 | 13.02140 | | | 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 | | | 10.58000 | 100.07737 | 10.58000 | 100.04918 | | | 21,160,000,000,000.00 | 2,000,000,000 | 8,380,000,000 |
| Total TN30 SPOT | | | | | | | | | 21,160,000,000,000.00 | 2,000,000,000 | 8,380,000,000 |
| Total For TN30 | | | | | | | | | 21,160,000,000,000.00 | 2,000,000,000 | 8,380,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 118.59647 | 8.00000 | 118.57105 | | | 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 | | | 11.55000 | 94.33468 | 11.55000 | 94.30575 | | | 0.00 | 0 | 7,500,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 100.60260 | 10.75000 | 100.57383 | | | 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 | 111.15200 | 10.00000 | 111.12300 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0i On 30/11/2020 Spot Bond | | | 7.97500 | 105.49835 | 7.97500 | 105.47593 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TRA2A: On 14/12/2020 Spot Bond | | | 8.16500 | 105.21227 | 8.16500 | 105.18927 | | | | 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 | | | 7.96500 | 7.96500 | 7.96500 | 105.43210 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.10696 | | | | 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 | 101.13607 | | | | 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 | 102.85314 | | | | 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 | 101.30469 | | | | 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 | 101.60629 | | | | 0.00 | 0 | 60,000,000 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.60629 | | | | 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 | 101.75526 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.80100 | | | | 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 | | | 8.38000 | 105.85341 | 8.38000 | 105.82980 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.74490 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.78441 | | | 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 | 102.09950 | | | 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 | 102.05598 | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2020 Spot Bond | | | | | 0.00000 | 100.31870 | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.34256 | | | 0.00 | 0 | 0 |
| Total TRA4A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.35366 | | | 0.00 | 0 | 0 |
| Total TRA4A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | 8.67000 | 102.25165 | 8.67000 | 102.35641 | | | 0.00 | 0 | 0 |
| Total TRA4A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A4 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRA4A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A5 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRA4A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRA4A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A7 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | 100.00000 | 11.52336 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRA4A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A8 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.39589 | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA4B: On 13/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11: On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12: On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13: On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14: On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03: On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22: On 19/03/2020 Spot Bond | | | | | 0.00000 | 96.60612 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23: On 09/04/2020 Spot Bond | | | | | 0.00000 | 96.55534 | | | | 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 | 99.81258 | | | | 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 | 95.95913 | | | | 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 | 94.83210 | | | | 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 | 97.85204 | | | | 0.00 | 0 | 0 |
| Total TSP234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP234 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| TSP235 On 13/08/2020 Spot Bond | | | | | 0.00000 | 95.66049 | | | | 0.00 | 0 | 0 |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP235 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP236 On 12/03/2020 Spot Bond | | | | | 0.00000 | 97.32156 | | | | 0.00 | 0 | 0 |
| Total TSP236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP236 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP237 On 09/04/2020 Spot Bond | | | | | 0.00000 | 96.75566 | | | | 0.00 | 0 | 0 |
| Total TSP237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP237 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP238 On 08/10/2020 Spot Bond | | | | | 0.00000 | 93.07820 | | | | 0.00 | 0 | 0 |
| Total TSP238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP238 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.95286 | | | | 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 | 99.94306 | | | | 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 | 100.92278 | | | | 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 | 100.30364 | | | | 0.00 | 0 | 300,000,000 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| TWC31 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.79334 | | | | 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 | 101.51625 | | | | 0.00 | 0 | 0 |
| Total TWC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC311 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 101.33174 | | | | 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 | 101.23609 | | | | 0.00 | 0 | 0 |
| Total TWC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC313 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TWC31 On 04/12/2019 Spot Bond | | | | | 0.00000 | 101.09367 | | | | 0.00 | 0 | 0 |
| Total TWC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC314 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 07/01/2020 Spot Bond | | | | | 0.00000 | 100.49486 | | | | 0.00 | 0 | 0 |
| Total TWC315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC315 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 10/01/2020 Spot Bond | | | | | 0.00000 | 100.39534 | | | | 0.00 | 0 | 0 |
| Total TWC316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC316 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 20/01/2020 Spot Bond | | | | | 0.00000 | 100.25697 | | | | 0.00 | 0 | 0 |
| Total TWC317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC317 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 27/01/2020 Spot Bond | | | | | 0.00000 | 100.09942 | | | | 0.00 | 0 | 0 |
| Total TWC318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC318 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.14500 | 104.86585 | 8.14500 | 104.84286 | | | | 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 | | | 10.10500 | 107.11103 | 10.10500 | 107.08203 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VCJA6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA8L On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA9L 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 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8L On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VCJB9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1I On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | 0.00 | 0 | 0 |
| VJA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA10U | | | | | | | | | 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 |
| VJB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB10U | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 101.16977 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 100.81558 | | | 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 | 100.49692 | | | 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 | 100.18747 | | | 0.00 | 0 | 0 |
| Total VKE11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE11 | | | | | | | | | 0.00 | 0 | 0 |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.01008 | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 101.96126 | | | 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 | 101.47119 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| VPA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA10U | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | 0.00 | 0 | 0 |
| VPB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB10U | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|--------------------|
| 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 |
| VR858L On 06/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR858U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR858U | | | | | | | | | 0.00 | 0 | 0 |
| VR859L On 20/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR859U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR859U | | | | | | | | | 0.00 | 0 | 0 |
| VR860L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| Total VR860U SPOT | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| Total For VR860U | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.82244 | | | 0.00 | 390,000,000 | 195,000,000 |
| Total WHL01 SPOT | | | | | | | | | 0.00 | 390,000,000 | 195,000,000 |
| Total For WHL01 | | | | | | | | | 0.00 | 390,000,000 | 195,000,000 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.05184 | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.55863 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------------|------------------------|
| 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 | | | 6.90500 | 104.94960 | 6.90500 | 104.93024 | | | 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 | | | 7.21000 | 106.40685 | 7.21000 | 106.38637 | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/R203 On 28/05/2021 Spot Bond | | | 100.00000 | 37.95808 | 100.00000 | 37.87452 | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.35e+017 | 872,587,682,600 | 399,112,497,918 |
| Total for SPOT : | | | | | | | | | 1.35e+017 | 872,587,682,600 | 399,112,497,918 |
| Total Futures | | | | | | | | | 1.35e+017 | 872,587,838,384 | 399,113,632,967 |
| Total Options | | | | | | | | | 35 629 999.65 | 23,555 | 243,529 |
| Grand Total: | | | | | | | | | 1.35e+017 | 872,587,861,939 | 399,113,876,496 |