



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: 08/11/2019

| 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 | | | 10.84000 | 77.50972 | 10.84000 | 77.50972 | | | 0.00 | 0 | 0 |
| ES33 On 06/02/2020 Bond Future | | | 11.05607 | 78.34179 | 10.98841 | 78.72718 | | | 0.00 | 0 | 350 |
| ES33 On 07/05/2020 Bond Future | | | 11.17641 | 75.97390 | 11.10720 | 76.36105 | | | 0.00 | 0 | 0 |
| ES33 On 06/08/2020 Bond Future | | | 11.30376 | 77.34366 | 11.22431 | 77.77995 | | | 0.00 | 0 | 0 |
| ES33 On 05/11/2020 Bond Future | | | 11.43242 | 74.98819 | 11.36453 | 75.35381 | | | 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 | | | 11.18500 | 78.48768 | 11.18500 | 78.48768 | | | 0.00 | 0 | 0 |
| ES42 On 06/02/2020 Bond Future | | | 11.40043 | 79.23163 | 11.32834 | 79.69830 | | | 0.00 | 0 | 4,919 |
| ES42 On 07/05/2020 Bond Future | | | 11.52049 | 76.40866 | 11.44651 | 76.87887 | | | 0.00 | 0 | 0 |
| ES42 On 06/08/2020 Bond Future | | | 11.64512 | 77.78603 | 11.56163 | 78.30736 | | | 0.00 | 0 | 0 |
| ES42 On 05/11/2020 Bond Future | | | 11.77032 | 74.96773 | 11.69668 | 75.41868 | | | 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 | | | 136.77474 | 136.77474 | 136.77474 | 136.77474 | | | 0.00 | 0 | 0 |
| I2025 On 06/02/2020 Bond Future | | | 137.45644 | 137.45644 | 137.69596 | 137.69596 | | | 0.00 | 0 | 1,933 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| I2025 | On | 07/05/2020 | Bond Future | | | 139.99032 | 139.99032 | 140.22561 | 140.22561 | | | 0.00 | 0 | 0 |
| I2025 | On | 06/08/2020 | Bond Future | | | 141.04234 | 141.04234 | 141.35833 | 141.35833 | | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2020 | Bond Future | | | 143.69491 | 143.69491 | 143.87505 | 143.87505 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 1,933 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 1,933 |
| I2029 | On | 07/11/2019 | Bond Future | | | 101.06158 | 101.06158 | 101.06158 | 101.06158 | | | 0.00 | 0 | 0 |
| I2029 | On | 06/02/2020 | Bond Future | | | 102.68179 | 102.68179 | 102.73357 | 102.73357 | | | 0.00 | 0 | 3,860 |
| I2029 | On | 07/05/2020 | Bond Future | | | 103.46204 | 103.46204 | 103.50846 | 103.50846 | | | 0.00 | 0 | 0 |
| I2029 | On | 06/08/2020 | Bond Future | | | 105.35195 | 105.35195 | 105.45567 | 105.45567 | | | 0.00 | 0 | 0 |
| I2029 | On | 05/11/2020 | Bond Future | | | 106.19050 | 106.19050 | 106.19123 | 106.19123 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,860 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,860 |
| I2033 | On | 07/11/2019 | Bond Future | | | 101.20653 | 101.20653 | 101.20653 | 101.20653 | | | 0.00 | 0 | 0 |
| I2033 | On | 06/02/2020 | Bond Future | | | 103.00247 | 103.00247 | 103.05399 | 103.05399 | | | 0.00 | 0 | 6,260 |
| I2033 | On | 07/05/2020 | Bond Future | | | 103.70574 | 103.70574 | 103.75188 | 103.75188 | | | 0.00 | 0 | 0 |
| I2033 | On | 06/08/2020 | Bond Future | | | 105.60013 | 105.60013 | 105.70362 | 105.70362 | | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2020 | Bond Future | | | 106.36483 | 106.36483 | 106.36517 | 106.36517 | | | 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 | | | 118.59999 | 118.59999 | 118.59999 | 118.59999 | | | 0.00 | 0 | 0 |
| I2038 | On | 06/02/2020 | Bond Future | | | 119.04628 | 119.04628 | 118.59248 | 118.59248 | | | 595,231.40 | 5 | 10,686 |
| I2038 | On | 07/05/2020 | Bond Future | | | 121.24076 | 121.24076 | 120.77103 | 120.77103 | | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2020 | Bond Future | | | 121.76215 | 121.76215 | 121.34960 | 121.34960 | | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2020 | Bond Future | | | 124.05205 | 124.05205 | 123.50961 | 123.50961 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 595,231.40 | 5 | 10,686 |
| Total For I2038 | | | | | | | | | | | | 595,231.40 | 5 | 10,686 |
| I2046 | On | 07/11/2019 | Bond Future | | | 108.74283 | 108.74283 | 108.74283 | 108.74283 | | | 0.00 | 0 | 0 |
| I2046 | On | 06/02/2020 | Bond Future | | | 110.17499 | 110.17499 | 109.93234 | 109.93234 | | | 0.00 | 0 | 11,575 |
| I2046 | On | 07/05/2020 | Bond Future | | | 110.45783 | 110.45783 | 110.20386 | 110.20386 | | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2020 | Bond Future | | | 112.47536 | 112.47536 | 112.27720 | 112.27720 | | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2020 | Bond Future | | | 112.79491 | 112.79491 | 112.48088 | 112.48088 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 11,575 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 11,575 |
| I2050 | On | 07/11/2019 | Bond Future | | | 112.55232 | 112.55232 | 112.55232 | 112.55232 | | | 0.00 | 0 | 0 |
| I2050 | On | 06/02/2020 | Bond Future | | | 112.26149 | 112.26149 | 112.09414 | 112.09414 | | | 8,307,350.26 | 74 | 11,627 |
| I2050 | On | 07/05/2020 | Bond Future | | | 114.33087 | 114.33087 | 114.15341 | 114.15341 | | | 0.00 | 0 | 0 |
| I2050 | On | 06/08/2020 | Bond Future | | | 114.53975 | 114.53975 | 114.42107 | 114.42107 | | | 0.00 | 0 | 0 |
| I2050 | On | 05/11/2020 | Bond Future | | | 116.69391 | 116.69391 | 116.45777 | 116.45777 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 8,307,350.26 | 74 | 11,627 |

| Contract Details | | | 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 | | | | | | | | | | | 8,307,350.26 | 74 | 11,627 |
| R186 | On | 07/11/2019 | | | 8.35500 | 115.43612 | 8.35500 | 115.43612 | | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | | | 8.52204 | 111.58422 | 8.43887 | 112.03800 | | 6.34 | 134,570,569.32 | 1,206 | 100,482 |
| R186 | On | 07/05/2020 | | | 8.58066 | 113.61454 | 8.49454 | 114.06918 | | 6.18 | 0.00 | 0 | 1,650 |
| R186 | On | 06/08/2020 | | | 8.64760 | 110.35985 | 8.54486 | 110.88404 | | 6.13 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | | | 8.70792 | 112.41082 | 8.62275 | 112.82994 | | 5.98 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | 134,570,569.32 | 1,206 | 102,132 |
| R186 | On | 06/02/2020 | 8.56 | Call | | | 1,773.58000 | 1,77358 | 1,514,050 | 6.38 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 8.56 | Put | | | 1,113.48000 | 1.11348 | 1,307,730 | 6.38 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 8.57 | Call | | | 1,806.06000 | 1.80606 | 1,543,810 | 6.39 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 8.57 | Put | | | 1,091.69000 | 1.09169 | 1,283,220 | 6.39 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 8.55 | Call | | | 1,741.62000 | 1.74162 | 1,484,820 | 6.37 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 8.11 | Call | | | 658.89000 | 0.65889 | 524,550 | 6.14 | 0.00 | 0 | 821 |
| R186 | On | 06/02/2020 | 8.55 | Put | | | 1,135.82000 | 1.13582 | 1,332,800 | 6.37 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 9.00 | Call | | | 3,455.98000 | 3.45598 | 3,096,450 | 6.75 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 9.00 | Put | | | 440.21000 | 0.44021 | 534,460 | 6.75 | 0.00 | 0 | 821 |
| R186 | On | 06/02/2020 | 8.50 | Call | | | 1,585.92000 | 1.58592 | 1,342,950 | 6.34 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | 8.50 | Put | | | 1,252.16000 | 1.25216 | 1,462,970 | 6.34 | 0.00 | 0 | 821 |
| R186 | On | 06/02/2020 | 8.11 | Put | | | 2,476.87000 | 2.47687 | 2,796,310 | 6.14 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.50 | Call | | | 1,999.98000 | 1.99998 | 1,770,500 | 6.18 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.50 | Put | | | 1,971.08000 | 1.97108 | 2,196,240 | 6.18 | 0.00 | 0 | 23,208 |
| R186 | On | 07/05/2020 | 7.90 | Call | | | 681.22000 | 0.68122 | 569,730 | 5.71 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 7.90 | Put | | | 3,886.49000 | 3.88649 | 4,229,640 | 5.71 | 0.00 | 0 | 2,500 |
| R186 | On | 07/05/2020 | 7.60 | Put | | | 5,189.18000 | 5.18918 | 5,580,880 | 5.48 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 7.60 | Call | | | 321.36000 | 0.32136 | 258,420 | 5.48 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | 8.28 | Put | | | 2,569.43000 | 2.56943 | 2,838,340 | 6.02 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.28 | Call | | | 1,426.33000 | 1.42633 | 1,240,600 | 6.02 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | 8.93 | Call | | | 3,424.51000 | 3.42451 | 3,118,860 | 6.58 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.93 | Put | | | 1,150.13000 | 1.15013 | 1,299,120 | 6.58 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | 8.08 | Call | | | 994.23000 | 0.99423 | 848,430 | 5.86 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.08 | Put | | | 3,216.66000 | 3.21666 | 3,525,500 | 5.86 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.09 | Call | | | 1,013.69000 | 1.01369 | 865,920 | 5.87 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.09 | Put | | | 3,181.83000 | 3.18183 | 3,488,700 | 5.87 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.07 | Call | | | 975.02000 | 0.97502 | 831,170 | 5.86 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | 8.07 | Put | | | 3,251.76000 | 3.25176 | 3,562,550 | 5.86 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | 8.37 | Call | | | 1,880.68000 | 1.88068 | 1,651,020 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | 8.37 | Put | | | 2,780.24000 | 2.78024 | 3,074,770 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | 8.38 | Call | | | 1,906.69000 | 1.90669 | 1,675,100 | 6.01 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | 8.38 | Put | | | 2,754.55000 | 2.75455 | 3,047,150 | 6.01 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | 8.36 | Call | | | 1,854.47000 | 1.85447 | 1,626,750 | 5.98 | 0.00 | 0 | 0 |

| 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 | Put | | | 2,805.76000 | 2.80576 | 3,102,230 | 5.98 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Put | | | 2,727.44000 | 2.72744 | 2,931,050 | 6.17 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Call | | | 2,842.66000 | 2.84266 | 2,625,950 | 6.18 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Put | | | 2,708.34000 | 2.70834 | 2,910,750 | 6.18 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Call | | | 2,872.96000 | 2.87296 | 2,655,040 | 6.19 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Put | | | 2,689.40000 | 2.68940 | 2,890,600 | 6.19 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Call | | | 2,812.49000 | 2.81249 | 2,596,980 | 6.17 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 46,171 |
| Total For R186 | | | | | | | | | | | | 134,570,569.32 | 1,206 | 148,303 |
| R197 | On | 07/11/2019 | Bond Future | | | 306.10039 | 306.10039 | 306.10039 | 306.10039 | | | 0.00 | 0 | 0 |
| R197 | On | 06/02/2020 | Bond Future | | | 303.87154 | 303.87154 | 304.03005 | 304.03005 | | | 0.00 | 0 | 2,540 |
| R197 | On | 07/05/2020 | Bond Future | | | 309.47297 | 309.47297 | 309.61551 | 309.61551 | | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2020 | Bond Future | | | 307.33526 | 307.33526 | 307.64722 | 307.64722 | | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2020 | Bond Future | | | 313.11524 | 313.11524 | 313.12210 | 313.12210 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,540 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,540 |
| R202 | On | 07/11/2019 | Bond Future | | | 230.34234 | 230.34234 | 230.34234 | 230.34234 | | | 0.00 | 0 | 0 |
| R202 | On | 06/02/2020 | Bond Future | | | 229.85514 | 229.85514 | 230.47970 | 230.47970 | | | 11,262,901.86 | 49 | 8,488 |
| R202 | On | 07/05/2020 | Bond Future | | | 234.09214 | 234.09214 | 234.71395 | 234.71395 | | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2020 | Bond Future | | | 234.23023 | 234.23023 | 234.99014 | 234.99014 | | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2020 | Bond Future | | | 238.63539 | 238.63539 | 239.17359 | 239.17359 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 11,262,901.86 | 49 | 8,488 |
| Total For R202 | | | | | | | | | | | | 11,262,901.86 | 49 | 8,488 |
| R2023 | On | 07/11/2019 | Bond Future | | | 7.37000 | 102.64094 | 7.37000 | 102.64094 | | 2.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | | | 7.49521 | 104.18770 | 7.41082 | 104.41517 | | 2.60 | 0.00 | 0 | 42,372 |
| R2023 | On | 07/05/2020 | Bond Future | | | 7.50103 | 102.15132 | 7.41115 | 102.37594 | | 2.66 | 0.00 | 0 | 15,434 |
| R2023 | On | 06/08/2020 | Bond Future | | | 7.51190 | 103.99328 | 7.38792 | 104.27820 | | 2.46 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | | | 7.51358 | 101.99475 | 7.42491 | 102.18016 | | 2.44 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 57,806 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 720.85000 | 0.72085 | 589,830 | 2.63 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 399.79000 | 0.39979 | 496,240 | 2.63 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 738.63000 | 0.73863 | 605,900 | 2.64 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 390.68000 | 0.39068 | 485,420 | 2.64 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 703.45000 | 0.70345 | 574,170 | 2.62 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 409.28000 | 0.40928 | 507,470 | 2.62 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Put | | | 1,477.59000 | 1.47759 | 1,654,740 | 2.28 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Call | | | 199.89000 | 0.19989 | 154,680 | 2.27 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Put | | | 1,514.69000 | 1.51469 | 1,694,100 | 2.27 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Call | | | 206.58000 | 0.20658 | 160,260 | 2.28 | 0.00 | 0 | 0 |

| 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 | | | 1,495.96000 | 1.49596 | 1,674,260 | 2.28 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Call | | | 213.64000 | 0.21364 | 166,170 | 2.28 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Call | | | 723.22000 | 0.72322 | 599,100 | 2.34 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Put | | | 972.06000 | 0.97206 | 1,132,860 | 2.34 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Call | | | 698.39000 | 0.69839 | 576,850 | 2.33 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Put | | | 993.43000 | 0.99343 | 1,156,810 | 2.33 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Call | | | 710.76000 | 0.71076 | 587,930 | 2.33 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Put | | | 982.69000 | 0.98269 | 1,144,780 | 2.33 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Put | | | 948.89000 | 0.94889 | 1,039,930 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Call | | | 1,034.99000 | 1.03499 | 939,980 | 2.43 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Put | | | 940.65000 | 0.94065 | 1,031,050 | 2.43 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Call | | | 1,009.71000 | 1.00971 | 915,970 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Put | | | 957.20000 | 0.95720 | 1,048,870 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Call | | | 1,022.31000 | 1.02231 | 927,940 | 2.42 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 57,806 |
| R2030 | On | 07/11/2019 | Bond Future | | | 9.05500 | 95.30208 | 9.05500 | 95.30208 | | 9.40 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | | | 9.23512 | 92.29951 | 9.15023 | 92.81802 | | 9.31 | 146,017,824.82 | 1,582 | 78,122 |
| R2030 | On | 07/05/2020 | Bond Future | | | 9.30655 | 93.97927 | 9.21943 | 94.50064 | | 9.26 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | | | 9.38551 | 91.66515 | 9.28607 | 92.24754 | | 9.28 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | | | 9.45521 | 93.36866 | 9.36852 | 93.86560 | | 9.22 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 146,017,824.82 | 1,582 | 78,122 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 4,983.19000 | 4.98319 | 5,441,710 | 8.41 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 229.44000 | 0.22944 | 169,450 | 8.41 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 0.00000 | 0.00000 | 2,264,010 | 9.46 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 0.00000 | 0.00000 | 1,267,820 | 9.46 | 6,339,100.00 | 5,000 | 5,000 |
| R2030 | On | 06/02/2020 | Bond Future | 9.25 | Call | | | 2,037.20000 | 2.03720 | 1,746,940 | 9.31 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.25 | Put | | | 1,428.20000 | 1.42820 | 1,656,450 | 9.31 | 0.00 | 0 | 5,000 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 2,190.96000 | 2.19096 | 2,494,280 | 9.08 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 1,263.88000 | 1.26388 | 1,048,690 | 9.08 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 1,703.49000 | 1.70349 | 1,442,810 | 9.22 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 1,704.90000 | 1.70490 | 1,962,730 | 9.22 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 1,735.40000 | 1.73540 | 1,471,720 | 9.23 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 1,675.53000 | 1.67553 | 1,930,360 | 9.23 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 1,671.91000 | 1.67191 | 1,414,230 | 9.21 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 1,734.66000 | 1.73466 | 1,995,490 | 9.21 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Call | | | 1,282.54000 | 1.28254 | 1,107,890 | 8.78 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Put | | | 3,910.02000 | 3.91002 | 4,256,740 | 8.78 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Call | | | 1,305.16000 | 1.30516 | 1,128,410 | 8.79 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Put | | | 3,870.35000 | 3.87035 | 4,214,970 | 8.79 | 0.00 | 0 | 0 |

| 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 | 07/05/2020 | Bond Future | 8.78 | Call | | | 1,260.16000 | 1.26016 | 1,087,610 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Put | | | 3,949.98000 | 3.94998 | 4,298,800 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Put | | | 3,501.20000 | 3.50120 | 3,822,280 | 9.11 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Call | | | 2,427.27000 | 2.42727 | 2,164,010 | 9.12 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Put | | | 3,470.42000 | 3.47042 | 3,789,550 | 9.12 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Call | | | 2,369.58000 | 2.36958 | 2,110,220 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Put | | | 3,532.20000 | 3.53220 | 3,855,230 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Call | | | 2,398.34000 | 2.39834 | 2,137,030 | 9.11 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Put | | | 6,252.95000 | 6.25295 | 6,614,250 | 8.20 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Call | | | 1,259.43000 | 1.25943 | 1,123,790 | 8.20 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Put | | | 3,449.84000 | 3.44984 | 3,687,020 | 9.40 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Call | | | 3,606.17000 | 3.60617 | 3,345,100 | 9.41 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Put | | | 3,425.31000 | 3.42531 | 3,661,180 | 9.41 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Call | | | 3,540.92000 | 3.54092 | 3,282,480 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Put | | | 4,451.84000 | 4.45184 | 4,738,880 | 8.93 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Call | | | 2,477.19000 | 2.47719 | 2,267,290 | 8.93 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Call | | | 7,316.50000 | 7.31650 | 6,953,010 | 10.89 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Put | | | 3,474.91000 | 3.47491 | 3,713,410 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Put | | | 1,784.24000 | 1.78424 | 1,917,690 | 10.89 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Call | | | 3,573.30000 | 3.57330 | 3,313,540 | 9.40 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 6,339,100.00 | 5,000 | 69,640 |
| Total For R2030 | | | | | | | | | | | | 152,356,924.82 | 6,582 | 147,762 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.39500 | 92.67506 | 9.39500 | 92.67506 | | 10.96 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | | | 9.57480 | 93.61320 | 9.49618 | 94.13597 | | 10.38 | 133,398,810.00 | 1,425 | 65,427 |
| R2032 | On | 07/05/2020 | Bond Future | | | 9.64969 | 91.15690 | 9.56915 | 91.68312 | | 10.90 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | | | 9.73038 | 92.80042 | 9.63904 | 93.38669 | | 10.54 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | | | 9.80809 | 90.36547 | 9.72829 | 90.86812 | | 11.01 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 133,398,810.00 | 1,425 | 65,427 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Put | | | 2,343.24000 | 2.34324 | 2,633,830 | 10.24 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Call | | | 1,594.06000 | 1.59406 | 1,358,940 | 10.25 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Put | | | 2,306.71000 | 2.30671 | 2,594,360 | 10.25 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 1,625.57000 | 1.62557 | 1,387,500 | 10.26 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 2,270.78000 | 2.27078 | 2,555,480 | 10.26 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Call | | | 1,563.08000 | 1.56308 | 1,330,900 | 10.24 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 4,215.26000 | 4.21526 | 4,546,800 | 10.56 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Call | | | 1,627.96000 | 1.62796 | 1,437,380 | 10.54 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Put | | | 4,298.95000 | 4.29895 | 4,634,590 | 10.54 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 1,654.19000 | 1.65419 | 1,461,560 | 10.55 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 4,256.95000 | 4.25695 | 4,590,540 | 10.55 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Call | | | 1,680.65000 | 1.68065 | 1,485,970 | 10.56 | 0.00 | 0 | 0 |

| 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 | 06/08/2020 | Bond Future | 9.47 | Call | | | 2,805.47000 | 2.80547 | 2,535,030 | 10.27 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.47 | Put | | | 3,904.35000 | 3.90435 | 4,220,180 | 10.27 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Call | | | 2,742.39000 | 2.74239 | 2,475,710 | 10.24 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Put | | | 3,972.49000 | 3.97249 | 4,292,080 | 10.24 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Call | | | 2,773.84000 | 2.77384 | 2,505,280 | 10.26 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Put | | | 3,938.30000 | 3.93830 | 4,256,010 | 10.26 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Call | | | 4,083.90000 | 4.08390 | 3,817,130 | 11.02 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Put | | | 3,883.70000 | 3.88370 | 4,119,580 | 11.02 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Call | | | 4,117.85000 | 4.11785 | 3,849,800 | 11.03 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Put | | | 3,854.65000 | 3.85465 | 4,089,250 | 11.03 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Call | | | 4,049.72000 | 4.04972 | 3,784,220 | 11.01 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Put | | | 3,912.59000 | 3.91259 | 4,149,740 | 11.01 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 133,398,810.00 | 1,425 | 65,427 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.68000 | 95.40662 | 9.68000 | 95.40662 | | 11.95 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | | | 9.85097 | 96.43536 | 9.78332 | 96.93312 | | 11.32 | 135,009,504.00 | 1,400 | 113,373 |
| R2035 | On | 07/05/2020 | Bond Future | | | 9.92573 | 93.68724 | 9.85672 | 94.18740 | | 11.96 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | | | 10.00557 | 95.37646 | 9.92694 | 95.93751 | | 11.57 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | | | 10.08594 | 92.64711 | 10.01830 | 93.12182 | | 12.17 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 135,009,504.00 | 1,400 | 113,373 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Call | | | 1,546.60000 | 1.54660 | 1,339,680 | 11.12 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Put | | | 2,915.32000 | 2.91532 | 3,206,160 | 11.12 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Call | | | 1,578.64000 | 1.57864 | 1,368,940 | 11.14 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Put | | | 2,871.94000 | 2.87194 | 3,160,000 | 11.14 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Call | | | 1,514.75000 | 1.51475 | 1,310,620 | 11.11 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 2,958.98000 | 2.95898 | 3,252,610 | 11.11 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.78 | Put | | | 3,479.38000 | 3.47938 | 3,732,570 | 12.00 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.78 | Call | | | 2,918.67000 | 2.91867 | 2,671,700 | 12.00 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 6,274.66000 | 6.27466 | 6,641,470 | 11.22 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 1,153.22000 | 1.15322 | 1,019,870 | 11.22 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 1,903.16000 | 1.90316 | 1,715,080 | 11.64 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 4,780.70000 | 4.78070 | 5,092,780 | 11.64 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Call | | | 7,409.48000 | 7.40948 | 7,018,330 | 13.58 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Put | | | 1,230.45000 | 1.23045 | 1,339,460 | 13.58 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Call | | | 1,932.83000 | 1.93283 | 1,742,820 | 11.65 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Put | | | 4,734.33000 | 4.73433 | 5,044,480 | 11.65 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Call | | | 1,962.50000 | 1.96250 | 1,770,570 | 11.67 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Put | | | 4,688.05000 | 4.68805 | 4,996,280 | 11.67 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.57 | Call | | | 6,471.42000 | 6.47142 | 6,100,290 | 13.24 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.57 | Put | | | 1,487.47000 | 1.48747 | 1,616,500 | 13.24 | 0.00 | 0 | 3,530 |

| 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 | 07/05/2020 | Bond Future | 9.11 | Put | | | 6,677.39000 | 6.67739 | 7,056,880 | 11.10 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Call | | | 1,002.90000 | 1.00290 | 882,230 | 11.10 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 3,591.48000 | 3.59148 | 3,850,290 | 11.96 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 2,810.16000 | 2.81016 | 2,568,810 | 11.96 | 0.00 | 0 | 5,000 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 8,483.62000 | 8.48362 | 8,897,490 | 11.82 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 1,476.03000 | 1.47603 | 1,328,850 | 11.82 | 0.00 | 0 | 24,761 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Put | | | 10,096.83000 | 10.09683 | 10,543,300 | 11.82 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Call | | | 1,067.97000 | 1.06797 | 953,390 | 11.82 | 0.00 | 0 | 3,000 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 4,235.76000 | 4.23576 | 3,941,930 | 12.88 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 4,285.52000 | 4.28552 | 4,552,740 | 12.88 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 4,271.63000 | 4.27163 | 3,976,290 | 12.88 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 4,249.70000 | 4.24970 | 4,515,410 | 12.88 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 4,199.71000 | 4.19971 | 3,907,400 | 12.87 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 4,321.24000 | 4.32124 | 4,589,980 | 12.87 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 5,780.54000 | 5.78054 | 5,492,760 | 12.51 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 3,554.47000 | 3.55447 | 3,741,400 | 12.51 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 5,697.08000 | 5.69708 | 5,411,460 | 12.48 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 3,607.09000 | 3.60709 | 3,796,180 | 12.48 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Call | | | 5,738.76000 | 5.73876 | 5,452,060 | 12.50 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Put | | | 3,580.69000 | 3.58069 | 3,768,700 | 12.50 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 53,351 |
| Total For R2035 | | | | | | | | | | | | 135,009,504.00 | 1,400 | 166,724 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.83000 | 91.43983 | 9.83000 | 91.43983 | | 12.67 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | | | 10.00183 | 88.10134 | 9.92939 | 88.63541 | | 12.59 | 36,562,056.10 | 415 | 67,032 |
| R2037 | On | 07/05/2020 | Bond Future | | | 10.08060 | 89.70480 | 10.00665 | 90.24221 | | 12.71 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | | | 10.16571 | 87.06297 | 10.08238 | 87.65941 | | 12.93 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | | | 10.24270 | 88.68103 | 10.16962 | 89.19644 | | 12.96 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 36,562,056.10 | 415 | 67,032 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 1,284.41000 | 1.28441 | 1,089,250 | 12.03 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 3,314.12000 | 3.31412 | 3,653,030 | 12.03 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 1,314.32000 | 1.31432 | 1,116,130 | 12.05 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 3,267.44000 | 3.26744 | 3,603,320 | 12.05 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 1,344.45000 | 1.34445 | 1,143,250 | 12.07 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 3,221.08000 | 3.22108 | 3,553,950 | 12.07 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Call | | | 1,828.91000 | 1.82891 | 1,633,500 | 12.17 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Put | | | 4,951.73000 | 4.95173 | 5,293,730 | 12.17 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Call | | | 1,858.05000 | 1.85805 | 1,660,570 | 12.19 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Put | | | 4,903.99000 | 4.90399 | 5,243,920 | 12.19 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Call | | | 1,887.44000 | 1.88744 | 1,687,890 | 12.20 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Put | | | 4,856.59000 | 4.85659 | 5,194,450 | 12.20 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 4,682.01000 | 4.68201 | 5,003,220 | 12.80 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 3,139.28000 | 3.13928 | 2,867,710 | 12.77 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 4,761.46000 | 4.76146 | 5,086,330 | 12.77 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 3,173.18000 | 3.17318 | 2,899,780 | 12.78 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 4,721.45000 | 4.72145 | 5,044,490 | 12.78 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 3,207.56000 | 3.20756 | 2,932,330 | 12.80 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Call | | | 4,613.39000 | 4.61339 | 4,339,500 | 12.89 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Put | | | 4,539.90000 | 4.53990 | 4,781,420 | 12.89 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Call | | | 4,650.38000 | 4.65038 | 4,375,210 | 12.90 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Put | | | 4,506.18000 | 4.50618 | 4,746,420 | 12.90 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Call | | | 4,576.17000 | 4.57617 | 4,303,560 | 12.88 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Put | | | 4,573.48000 | 4.57348 | 4,816,280 | 12.88 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 36,562,056.10 | 415 | 67,032 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.97000 | 94.14818 | 9.97000 | 94.14818 | | 13.14 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | | | 10.14280 | 90.56077 | 10.07062 | 91.12898 | | 13.07 | 52,978,050.45 | 585 | 44,716 |
| R2040 | On | 07/05/2020 | Bond Future | | | 10.22261 | 92.20895 | 10.14892 | 92.78096 | | 13.22 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | | | 10.30861 | 89.36170 | 10.22584 | 89.99474 | | 13.48 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | | | 10.38661 | 91.02247 | 10.31364 | 91.57261 | | 13.53 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 52,978,050.45 | 585 | 44,716 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 1,264.41000 | 1.26441 | 1,070,020 | 12.69 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 87.91000 | 0.08791 | 63,810 | 11.02 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 14,904.30000 | 14.90430 | 15,470,770 | 11.02 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 4.83000 | 0.00483 | 3,090 | 11.02 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 3,858.34000 | 3.85834 | 4,232,160 | 12.69 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 1,293.37000 | 1.29337 | 1,095,930 | 12.71 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,804.64000 | 3.80464 | 4,175,410 | 12.71 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 1,234.68000 | 1.23468 | 1,043,420 | 12.67 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,911.39000 | 3.91139 | 4,288,340 | 12.67 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 9,225.32000 | 9.22532 | 9,769,430 | 11.02 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 1,969.58000 | 1.96958 | 1,758,780 | 12.52 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 5,168.85000 | 5.16885 | 5,530,060 | 12.52 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Call | | | 1,906.14000 | 1.90614 | 1,699,840 | 12.48 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Put | | | 5,270.49000 | 5.27049 | 5,636,200 | 12.48 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Call | | | 1,937.72000 | 1.93772 | 1,729,170 | 12.50 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Put | | | 5,219.47000 | 5.21947 | 5,582,930 | 12.50 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Call | | | 3,456.89000 | 3.45689 | 3,161,430 | 13.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Put | | | 4,904.48000 | 4.90448 | 5,242,060 | 13.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Call | | | 3,383.58000 | 3.38358 | 3,092,030 | 13.21 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Put | | | 4,989.15000 | 4.98915 | 5,330,640 | 13.21 | 0.00 | 0 | 0 |

| 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 | 06/08/2020 | Bond Future | 10.03 | Call | | | 3,420.30000 | 3.42030 | 3,126,790 | 13.23 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Put | | | 4,946.82000 | 4.94682 | 5,286,350 | 13.23 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Put | | | 4,968.68000 | 4.96868 | 5,227,440 | 13.59 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 4,980.59000 | 4.98059 | 4,687,850 | 13.60 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 4,932.42000 | 4.93242 | 5,189,820 | 13.60 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Call | | | 4,901.74000 | 4.90174 | 4,611,720 | 13.58 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Put | | | 5,005.17000 | 5.00517 | 5,265,290 | 13.58 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Call | | | 4,941.10000 | 4.94110 | 4,649,720 | 13.59 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 52,978,050.45 | 585 | 44,716 |
| R2044 | On | 07/11/2019 | Bond Future | | | 10.02500 | 90.91851 | 10.02500 | 90.91851 | | 13.85 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | | | 10.19529 | 87.38960 | 10.12857 | 87.92210 | | 13.77 | 0.00 | 0 | 39,505 |
| R2044 | On | 07/05/2020 | Bond Future | | | 10.27259 | 88.98014 | 10.20456 | 89.51589 | | 13.93 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | | | 10.35569 | 86.19995 | 10.27914 | 86.79436 | | 14.22 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | | | 10.43101 | 87.80189 | 10.36389 | 88.31602 | | 14.29 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 39,505 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 1,110.43000 | 1.11043 | 944,760 | 13.35 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Call | | | 5,831.11000 | 5.83111 | 5,407,150 | 15.45 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Put | | | 855.94000 | 0.85594 | 964,480 | 15.45 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Put | | | 4,093.91000 | 4.09391 | 4,449,380 | 13.42 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 1,165.60000 | 1.16560 | 994,240 | 13.39 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 4,207.77000 | 4.20777 | 4,568,910 | 13.39 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Put | | | 9,149.41000 | 9.14941 | 9,654,880 | 11.79 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Call | | | 108.80000 | 0.10880 | 81,770 | 11.79 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 4,322.69000 | 4.32269 | 4,689,520 | 13.35 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Call | | | 1,193.25000 | 1.19325 | 1,019,060 | 13.40 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Put | | | 4,150.57000 | 4.15057 | 4,508,880 | 13.40 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Call | | | 1,221.31000 | 1.22131 | 1,044,280 | 13.42 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 1,050.05000 | 1.05005 | 923,260 | 12.62 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.97 | Put | | | 4,481.58000 | 4.48158 | 4,783,160 | 13.56 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.97 | Call | | | 2,591.19000 | 2.59119 | 2,357,020 | 13.56 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Put | | | 8,210.33000 | 8.21033 | 8,642,140 | 12.37 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Call | | | 800.61000 | 0.80061 | 696,670 | 12.37 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Put | | | 4,436.11000 | 4.43611 | 4,735,630 | 13.58 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Call | | | 2,627.71000 | 2.62771 | 2,391,480 | 13.58 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 7,382.65000 | 7.38265 | 7,791,610 | 12.62 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Put | | | 8,722.27000 | 8.72227 | 9,166,590 | 12.22 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Call | | | 674.81000 | 0.67481 | 583,380 | 12.22 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 4,762.01000 | 4.76201 | 5,076,050 | 13.46 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 2,377.07000 | 2.37707 | 2,155,360 | 13.46 | 0.00 | 0 | 556 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R2044 | On | 07/05/2020 | Bond Future | 10.81 | Call | | | 6,386.53000 | 6.38653 | 6,002,440 | 14.86 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 10.81 | Put | | | 1,806.36000 | 1.80636 | 1,958,020 | 14.86 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Call | | | 2,009.37000 | 2.00937 | 1,810,650 | 13.28 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Put | | | 5,312.92000 | 5.31292 | 5,649,950 | 13.28 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Call | | | 2,041.55000 | 2.04155 | 1,840,730 | 13.30 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Put | | | 5,260.95000 | 5.26095 | 5,595,880 | 13.30 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Call | | | 7,911.40000 | 7.91140 | 7,492,880 | 15.46 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Put | | | 1,349.08000 | 1.34908 | 1,466,310 | 15.46 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 1,977.71000 | 1.97771 | 1,781,070 | 13.27 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 5,365.54000 | 5.36554 | 5,704,650 | 13.27 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Call | | | 7,523.81000 | 7.52381 | 7,113,120 | 15.30 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Put | | | 1,449.36000 | 1.44936 | 1,574,420 | 15.30 | 0.00 | 0 | 556 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Call | | | 727.15000 | 0.72715 | 636,470 | 12.74 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Put | | | 7,154.82000 | 7.15482 | 7,550,970 | 13.43 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Call | | | 2,084.56000 | 2.08456 | 1,886,300 | 13.43 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Call | | | 7,277.55000 | 7.27755 | 6,864,340 | 15.28 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 6,042.17000 | 6.04217 | 6,398,510 | 13.74 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 2,779.25000 | 2.77925 | 2,539,290 | 13.75 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 5,992.75000 | 5.99275 | 6,347,200 | 13.75 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 2,712.20000 | 2.71220 | 2,476,020 | 13.72 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Put | | | 2,135.95000 | 2.13595 | 2,297,670 | 15.59 | 0.00 | 0 | 602 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Put | | | 11,667.99000 | 11.66799 | 12,171,720 | 12.74 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Put | | | 5,516.94000 | 5.51694 | 5,852,610 | 13.89 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Call | | | 3,126.95000 | 3.12695 | 2,868,210 | 13.89 | 0.00 | 0 | 602 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Call | | | 8,100.05000 | 8.10005 | 7,667,360 | 15.59 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 6,091.92000 | 6.09192 | 6,450,150 | 13.72 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Put | | | 2,434.21000 | 2.43421 | 2,615,410 | 15.28 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 2,745.62000 | 2.74562 | 2,507,550 | 13.74 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Put | | | 9,008.83000 | 9.00883 | 9,460,640 | 12.93 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Call | | | 1,302.86000 | 1.30286 | 1,160,260 | 12.93 | 0.00 | 0 | 602 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Put | | | 6,719.37000 | 6.71937 | 7,010,610 | 13.99 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Call | | | 3,595.53000 | 3.59553 | 3,372,640 | 13.99 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Call | | | 3,561.17000 | 3.56117 | 3,339,630 | 13.97 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Call | | | 9,717.49000 | 9.71749 | 9,337,140 | 15.78 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Put | | | 2,454.34000 | 2.45434 | 2,588,120 | 15.78 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Call | | | 5,009.87000 | 5.00987 | 4,737,030 | 14.39 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Put | | | 5,116.91000 | 5.11691 | 5,358,200 | 14.39 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Call | | | 5,049.54000 | 5.04954 | 4,775,450 | 14.40 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Put | | | 10,608.34000 | 10.60834 | 10,992,140 | 13.15 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Call | | | 1,630.77000 | 1.63077 | 1,500,440 | 13.15 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Put | | | 6,766.76000 | 6.76676 | 7,059,350 | 13.97 | 0.00 | 0 | 0 |

| 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 | 05/11/2020 | Bond Future | 10.36 | Put | | | 5,079.50000 | 5.07950 | 5,319,540 | 14.40 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 4,970.32000 | 4.97032 | 4,698,740 | 14.38 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 5,154.56000 | 5.15456 | 5,397,110 | 14.38 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 7,269 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 46,774 |
| R2048 | On | 07/11/2019 | Bond Future | | | 10.00500 | 89.98689 | 10.00500 | 89.98689 | | 14.28 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | | | 10.18145 | 90.76303 | 10.10974 | 91.35110 | | 13.53 | 15,066,662.98 | 166 | 93,401 |
| R2048 | On | 07/05/2020 | Bond Future | | | 10.25292 | 87.97504 | 10.17976 | 88.56752 | | 14.38 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | | | 10.32851 | 89.56131 | 10.24696 | 90.21324 | | 13.96 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | | | 10.40421 | 86.78729 | 10.33153 | 87.36028 | | 14.76 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 15,066,662.98 | 166 | 93,401 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 1,084.76000 | 1.08476 | 908,800 | 13.04 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 4,494.19000 | 4.49419 | 4,906,300 | 13.04 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 1,112.93000 | 1.11293 | 933,780 | 13.06 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 4,434.26000 | 4.43426 | 4,843,180 | 13.06 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Call | | | 1,057.18000 | 1.05718 | 884,380 | 13.02 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Put | | | 4,554.85000 | 4.55485 | 4,970,120 | 13.02 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Call | | | 2,047.18000 | 2.04718 | 1,828,490 | 13.67 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Put | | | 5,413.71000 | 5.41371 | 5,787,500 | 13.67 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 2,080.22000 | 2.08022 | 1,859,190 | 13.69 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 5,359.78000 | 5.35978 | 5,731,230 | 13.69 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 2,014.43000 | 2.01443 | 1,798,080 | 13.65 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 5,468.06000 | 5.46806 | 5,844,190 | 13.65 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Put | | | 10,228.06000 | 10.22806 | 10,720,590 | 14.16 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Call | | | 1,506.81000 | 1.50681 | 1,347,410 | 14.16 | 0.00 | 0 | 20,640 |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 12,215.40000 | 12.21540 | 12,745,600 | 14.16 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 1,068.12000 | 1.06812 | 946,390 | 14.16 | 0.00 | 0 | 3,000 |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Call | | | 4,713.39000 | 4.71339 | 4,377,160 | 15.84 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Put | | | 5,173.91000 | 5.17391 | 5,489,610 | 15.84 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Call | | | 4,758.12000 | 4.75812 | 4,420,130 | 15.87 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Put | | | 5,137.48000 | 5.13748 | 5,451,420 | 15.87 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Call | | | 4,668.80000 | 4.66880 | 4,334,340 | 15.82 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Put | | | 5,210.61000 | 5.21061 | 5,528,080 | 15.82 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Call | | | 4,022.15000 | 4.02215 | 3,759,490 | 14.53 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Put | | | 6,389.53000 | 6.38953 | 6,699,860 | 14.53 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 3,948.57000 | 3.94857 | 3,688,920 | 14.50 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 6,482.52000 | 6.48252 | 6,795,860 | 14.50 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Call | | | 3,985.28000 | 3.98528 | 3,724,130 | 14.51 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Put | | | 6,435.87000 | 6.43587 | 6,747,710 | 14.51 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 23,640 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| Total For R2048 | | | | | | | | | | | 15,066,662.98 | 166 | 117,041 |
| R207 | On | 07/11/2019 | | | 6.85000 | 102.39513 | 6.85000 | 102.39513 | | 0.06 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | | | 6.62500 | 100.94576 | 6.62500 | 100.94576 | | 0.77 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | | | 6.51735 | 102.71105 | 6.46895 | 102.76333 | | 0.61 | 0.00 | 0 | 12,080 |
| R208 | On | 07/05/2020 | | | 6.26538 | 101.17651 | 6.21063 | 101.22320 | | 0.56 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | | | 5.84493 | 103.00083 | 5.67883 | 103.10404 | | 0.41 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | | | 4.75144 | 101.51176 | 4.74806 | 101.51307 | | 0.24 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | 0.00 | 0 | 12,080 |
| R208 | On | 06/02/2020 | 6.13 | Call | | | 19.49000 | 0.01949 | 13,540 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | 6.13 | Put | | | 386.73000 | 0.38673 | 433,060 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | 6.14 | Call | | | 20.54000 | 0.02054 | 14,300 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | 6.14 | Put | | | 376.92000 | 0.37692 | 422,960 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | 6.12 | Call | | | 18.59000 | 0.01859 | 12,890 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | 6.12 | Put | | | 396.70000 | 0.39670 | 443,280 | 0.62 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | 4.80 | Put | | | 1,215.07000 | 1.21507 | 1,261,680 | 0.58 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | 4.81 | Call | | | 0.23000 | 0.00023 | 0,150 | 0.58 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | 4.81 | Put | | | 1,206.38000 | 1.20638 | 1,252,990 | 0.58 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | 4.82 | Call | | | 0.25000 | 0.00025 | 0,160 | 0.58 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | 4.82 | Put | | | 1,197.71000 | 1.19771 | 1,244,310 | 0.58 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | 4.80 | Call | | | 0.22000 | 0.00022 | 0,140 | 0.58 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | 5.55 | Call | | | 103.75000 | 0.10375 | 66,900 | 0.39 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | 5.55 | Put | | | 183.94000 | 0.18394 | 250,300 | 0.39 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | 5.56 | Call | | | 106.67000 | 0.10667 | 69,100 | 0.40 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | 5.56 | Put | | | 180.63000 | 0.18063 | 246,270 | 0.40 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | 5.57 | Call | | | 109.63000 | 0.10963 | 71,340 | 0.40 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | 5.57 | Put | | | 177.36000 | 0.17736 | 242,280 | 0.40 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | 4.79 | Put | | | 94.44000 | 0.09444 | 94,920 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | 4.77 | Call | | | 106.19000 | 0.10619 | 105,380 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | 4.77 | Put | | | 97.74000 | 0.09774 | 98,240 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | 4.78 | Call | | | 108.18000 | 0.10818 | 107,360 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | 4.78 | Put | | | 95.88000 | 0.09588 | 96,370 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | 4.79 | Call | | | 110.59000 | 0.11059 | 109,760 | 0.25 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | 0.00 | 0 | 12,080 |
| R209 | On | 07/11/2019 | | | 9.69000 | 72.75389 | 9.69000 | 72.75389 | | 13.48 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | | | 9.85398 | 73.44757 | 9.78715 | 73.86810 | | 12.88 | 2,350,322.24 | 32 | 103,379 |
| R209 | On | 07/05/2020 | | | 9.92363 | 71.63272 | 9.85550 | 72.05613 | | 13.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R209 | On | 06/08/2020 | Bond Future | | | 9.99768 | 72.92421 | 9.92097 | 73.39504 | | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | | | 10.06888 | 71.12830 | 10.00197 | 71.53356 | | 13.74 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 2,350,322.24 | 32 | 103,379 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Call | | | 1,113.91000 | 1.11391 | 958,860 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 2,896.79000 | 2.89679 | 3,162,270 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 1,138.16000 | 1.13816 | 980,820 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 2,855.61000 | 2.85561 | 3,118,800 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 1,089.98000 | 1.08998 | 937,200 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 2,938.38000 | 2.93838 | 3,206,130 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 3,370.67000 | 3.37067 | 3,661,160 | 12.38 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 862.42000 | 0.86242 | 732,380 | 12.38 | 0.00 | 0 | 7,500 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Call | | | 1,626.10000 | 1.62610 | 1,466,960 | 13.10 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Put | | | 4,157.41000 | 4.15741 | 4,421,680 | 13.10 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 1,651.43000 | 1.65143 | 1,490,670 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 4,117.16000 | 4.11716 | 4,379,810 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 1,600.99000 | 1.60099 | 1,443,480 | 13.09 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 4,197.96000 | 4.19796 | 4,463,860 | 13.09 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 0.06000 | 0.00006 | 0,040 | 11.47 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 36,013.29000 | 36.01329 | 36,484,100 | 11.47 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 0.06000 | 0.00006 | 0,040 | 11.47 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 35,904.94000 | 35.90494 | 36,375,750 | 11.47 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 0.05000 | 0.00005 | 0,040 | 11.47 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 36,121.77000 | 36.12177 | 36,592,590 | 11.47 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 3,906.99000 | 3.90699 | 3,691,460 | 13.74 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 3,918.97000 | 3.91897 | 4,108,700 | 13.74 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Call | | | 3,940.04000 | 3.94004 | 3,723,490 | 13.76 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Put | | | 3,891.23000 | 3.89123 | 4,079,940 | 13.76 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 3,973.19000 | 3.97319 | 3,755,620 | 13.77 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 3,863.66000 | 3.86366 | 4,051,350 | 13.77 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 7,500 |
| Total For R209 | | | | | | | | | | | | 2,350,322.24 | 32 | 110,879 |
| R210 | On | 07/11/2019 | Bond Future | | | 187.18458 | 187.18458 | 187.18458 | 187.18458 | | | 0.00 | 0 | 0 |
| R210 | On | 06/02/2020 | Bond Future | | | 190.08326 | 190.08326 | 190.17920 | 190.17920 | | | 0.00 | 0 | 1,772 |
| R210 | On | 07/05/2020 | Bond Future | | | 190.93712 | 190.93712 | 191.02307 | 191.02307 | | | 0.00 | 0 | 0 |
| R210 | On | 06/08/2020 | Bond Future | | | 194.42470 | 194.42470 | 194.61667 | 194.61667 | | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2020 | Bond Future | | | 195.35917 | 195.35917 | 195.36071 | 195.36071 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,772 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,772 |
| R212 | On | 07/11/2019 | Bond Future | | | 161.44884 | 161.44884 | 161.44884 | 161.44884 | | | 0.00 | 0 | 0 |
| R212 | On | 06/02/2020 | Bond Future | | | 161.90851 | 161.90851 | 162.02820 | 162.02820 | | | 0.00 | 0 | 6,495 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R212 | On | 07/05/2020 | Bond Future | | | 164.89323 | 164.89323 | 165.00477 | 165.00477 | | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2020 | Bond Future | | | 165.61188 | 165.61188 | 165.81536 | 165.81536 | | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2020 | Bond Future | | | 168.72652 | 168.72652 | 168.76686 | 168.76686 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 6,495 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 6,495 |
| R213 | On | 07/11/2019 | Bond Future | | | 9.26000 | 85.76324 | 9.26000 | 85.76324 | | 10.51 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | | | 9.43531 | 86.67514 | 9.36167 | 87.11908 | | 10.01 | 0.00 | 0 | 24,070 |
| R213 | On | 07/05/2020 | Bond Future | | | 9.50375 | 84.70065 | 9.42847 | 85.14678 | | 10.40 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | | | 9.57751 | 86.22793 | 9.49146 | 86.72889 | | 10.03 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | | | 9.65199 | 84.27965 | 9.57794 | 84.70267 | | 10.40 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 24,070 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Call | | | 1,441.54000 | 1.44154 | 1,238,310 | 9.80 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Put | | | 1,998.56000 | 1.99856 | 2,239,270 | 9.80 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Call | | | 1,470.02000 | 1.47002 | 1,264,230 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Put | | | 1,966.04000 | 1.96604 | 2,204,190 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Call | | | 1,413.38000 | 1.41338 | 1,212,710 | 9.79 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Put | | | 2,031.46000 | 2.03146 | 2,274,730 | 9.79 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Put | | | 3,829.88000 | 3.82988 | 4,119,140 | 9.83 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Call | | | 1,307.83000 | 1.30783 | 1,154,540 | 9.80 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Put | | | 3,908.05000 | 3.90805 | 4,200,890 | 9.80 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Call | | | 1,330.38000 | 1.33038 | 1,175,300 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Put | | | 3,868.71000 | 3.86871 | 4,159,760 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Call | | | 1,353.38000 | 1.35338 | 1,196,510 | 9.83 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Call | | | 2,383.79000 | 2.38379 | 2,158,590 | 9.76 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Put | | | 3,572.31000 | 3.57231 | 3,848,070 | 9.76 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Call | | | 2,412.71000 | 2.41271 | 2,185,860 | 9.77 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Put | | | 3,541.71000 | 3.54171 | 3,815,820 | 9.77 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Call | | | 2,441.80000 | 2.44180 | 2,213,290 | 9.79 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Put | | | 3,511.34000 | 3.51134 | 3,783,790 | 9.79 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Put | | | 3,516.86000 | 3.51686 | 3,717,340 | 10.53 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Call | | | 3,618.67000 | 3.61867 | 3,395,020 | 10.55 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Put | | | 3,492.35000 | 3.49235 | 3,691,720 | 10.55 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 3,651.50000 | 3.65150 | 3,426,750 | 10.56 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 3,468.00000 | 3.46800 | 3,666,270 | 10.56 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Call | | | 3,585.95000 | 3.58595 | 3,363,410 | 10.53 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 24,070 |
| R214 | On | 07/11/2019 | Bond Future | | | 9.93500 | 71.10132 | 9.93500 | 71.10132 | | 14.66 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | | | 10.10944 | 71.71391 | 10.03781 | 72.17914 | | 13.97 | 0.00 | 0 | 17,710 |
| R214 | On | 07/05/2020 | Bond Future | | | 10.17896 | 69.72096 | 10.10597 | 70.18967 | | 14.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R214 | On | 06/08/2020 | Bond Future | | | 10.25248 | 70.97804 | 10.17120 | 71.49392 | | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | | | 10.32611 | 69.00002 | 10.25378 | 69.45336 | | 15.10 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 17,710 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 1,090.00000 | 1.09000 | 927,650 | 13.53 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 3,215.51000 | 3.21551 | 3,518,390 | 13.53 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Call | | | 1,114.85000 | 1.11485 | 949,990 | 13.55 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Put | | | 3,171.92000 | 3.17192 | 3,472,290 | 13.55 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 1,065.35000 | 1.06535 | 905,510 | 13.51 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 3,259.40000 | 3.25940 | 3,564,790 | 13.51 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 4,177.99000 | 4.17799 | 4,529,170 | 13.12 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 661.70000 | 0.66170 | 547,650 | 13.12 | 0.00 | 0 | 1,000 |
| R214 | On | 06/02/2020 | Bond Future | 9.87 | Put | | | 2,598.66000 | 2.59866 | 2,863,960 | 13.77 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.87 | Call | | | 1,489.01000 | 1.48901 | 1,289,080 | 13.77 | 0.00 | 0 | 1,000 |
| R214 | On | 06/02/2020 | Bond Future | 10.42 | Call | | | 3,516.92000 | 3.51692 | 3,191,660 | 14.74 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 10.42 | Put | | | 1,091.09000 | 1.09109 | 1,231,060 | 14.74 | 0.00 | 0 | 1,000 |
| R214 | On | 07/05/2020 | Bond Future | 9.31 | Put | | | 6,323.82000 | 6.32382 | 6,683,560 | 13.57 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.31 | Call | | | 866.63000 | 0.86663 | 757,660 | 13.57 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 3,602.66000 | 3.60266 | 3,858,380 | 14.62 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 2,318.81000 | 2.31881 | 2,105,820 | 14.62 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 10.66 | Call | | | 5,105.04000 | 5.10504 | 4,778,010 | 16.02 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 10.66 | Put | | | 1,670.32000 | 1.67032 | 1,812,000 | 16.02 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Call | | | 1,890.34000 | 1.89034 | 1,703,520 | 14.40 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Put | | | 4,182.54000 | 4.18254 | 4,464,430 | 14.40 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 1,917.57000 | 1.91757 | 1,728,990 | 14.42 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 4,141.84000 | 4.14184 | 4,421,970 | 14.42 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 1,863.51000 | 1.86351 | 1,678,440 | 14.39 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 4,223.74000 | 4.22374 | 4,507,380 | 14.39 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Call | | | 2,891.80000 | 2.89180 | 2,650,540 | 13.98 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Put | | | 4,129.94000 | 4.12994 | 4,404,560 | 13.98 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Call | | | 2,923.38000 | 2.92338 | 2,680,520 | 14.00 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Put | | | 4,095.90000 | 4.09590 | 4,368,920 | 14.00 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Call | | | 2,860.38000 | 2.86038 | 2,620,720 | 13.96 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Put | | | 4,164.24000 | 4.16424 | 4,440,460 | 13.96 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Call | | | 4,163.03000 | 4.16303 | 3,921,350 | 15.10 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Put | | | 4,186.85000 | 4.18685 | 4,398,510 | 15.10 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Call | | | 4,196.23000 | 4.19623 | 3,953,460 | 15.11 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Put | | | 4,157.06000 | 4.15706 | 4,367,630 | 15.11 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Call | | | 4,129.92000 | 4.12992 | 3,889,350 | 15.09 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Put | | | 4,216.83000 | 4.21683 | 4,429,600 | 15.09 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 6,750 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|------------------|
| Total For R214 | | | | | | | | | | 0.00 | 0 | 24,460 |
| Total for Bond | | | | | | | | | | 682,458,383.43 | 11,939 | 1,103,579 |
| E170 On 01/08/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

| 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 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | | | 689.99000 | 689.99000 | 693.53100 | 693.53100 | | | | 0.00 | 0 | 1,256 |
| GOVI On 07/05/2020 GOVI | | | 702.54200 | 702.54200 | 706.10500 | 706.10500 | | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | | | 715.21300 | 715.21300 | 719.22500 | 719.22500 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 1,256 |
| GOVI On 06/02/2020 GOVI | 703.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Put | | | 96,090.00000 | 9.60900 | 131,500,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Put | | | 96,190.00000 | 9.61900 | 131,600,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Put | | | 95,990.00000 | 9.59900 | 131,400,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.99 | Put | | | 138,850.00000 | 13.88500 | 174,480,000 | | | 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 | | | 138,950.00000 | 13.89500 | 174,580,000 | | | 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 | | | 138,750.00000 | 13.87500 | 174,380,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.13 | Put | | | 89,050.00000 | 8.90500 | 129,170,000 | | | 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 | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.14 | Put | | | 89,150.00000 | 8.91500 | 129,270,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.12 | Put | | | 88,950.00000 | 8.89500 | 129,070,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 1,256 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 1,256 |
| AL37 On 06/02/2020 Index Future | | | 676.48800 | 676.48800 | 678.16200 | 678.16200 | | | 0.00 | 0 | 0 |
| AL37 On 07/05/2020 Index Future | | | 688.79500 | 688.79500 | 690.45800 | 690.45800 | | | 0.00 | 0 | 0 |
| AL37 On 06/08/2020 Index Future | | | 701.21800 | 701.21800 | 703.28700 | 703.28700 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 06/02/2020 Index Future | | | 780.31600 | 780.31600 | 783.87300 | 783.87300 | | | 0.00 | 0 | 0 |
| AL7T On 07/05/2020 Index Future | | | 794.51100 | 794.51100 | 798.08600 | 798.08600 | | | 0.00 | 0 | 0 |
| AL7T On 06/08/2020 Index Future | | | 808.84100 | 808.84100 | 812.91500 | 812.91500 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 06/02/2020 Index Future | | | 697.73900 | 697.73900 | 701.19800 | 701.19800 | | | 0.00 | 0 | 414 |
| ALBI On 07/05/2020 Index Future | | | 710.43200 | 710.43200 | 713.91200 | 713.91200 | | | 0.00 | 0 | 0 |
| ALBI On 06/08/2020 Index Future | | | 723.24500 | 723.24500 | 727.17700 | 727.17700 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 414 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 414 |
| IGOV On 06/02/2020 Index Future | | | 262.81100 | 262.81100 | 262.85500 | 262.85500 | | | 0.00 | 0 | 1,011 |
| IGOV On 07/05/2020 Index Future | | | 267.65500 | 267.65500 | 267.68400 | 267.68400 | | | 0.00 | 0 | 47 |
| IGOV On 06/08/2020 Index Future | | | 272.54500 | 272.54500 | 272.72000 | 272.72000 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,058 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,058 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,472 |
| JIBAR F On 18/12/2019 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 95.48000 | 95.48000 | 95.38000 | 95.38000 | | | 0.00 | 0 | 51 |
| Total 5Y STND Future | | | | | | | | | 0.00 | 0 | 51 |
| Total For 5Y STND | | | | | | | | | 0.00 | 0 | 51 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 51 |
| Total for Derivatives : | | | | | | | | | 682,458,383.43 | 11,939 | 1,106,358 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.16410 | | | 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 | | | 8.14500 | 102.51009 | 8.14500 | 102.48773 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 111.11200 | 10.00000 | 111.08300 | | | 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 | 99.82212 | 10.84000 | 99.79255 | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB017U | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 102.14472 | 11.37000 | 102.11369 | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 102.26339 | 11.81000 | 102.23115 | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 39.06677 | 100.00000 | 38.97983 | | | 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 | 35.18387 | 100.00000 | 35.10642 | | | 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 |
| Total For AB034U | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABCPI3 On 07/12/2023 Spot Bond | | | 5.01500 | 5.01500 | 5.01500 | 285.57710 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.73489 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.44998 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2020 Spot Bond | | | | | 0.00000 | 100.36410 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.19771 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN15 On 11/11/2020 Spot Bond | | | | | 0.00000 | 100.57468 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.34582 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.86645 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN20 On 30/05/2020 Spot Bond | | | | | 0.00000 | 101.88056 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN21 On 30/05/2022 Spot Bond | | | | | 0.00000 | 102.72297 | | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 103.84004 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 105.48910 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 100.72071 | | | | 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 | 102.05217 | | | | 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 | 102.57818 | | | | 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 | 101.88668 | | | | 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 | 101.84993 | | | | 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 | 102.17433 | | | | 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 | 102.06227 | | | | 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 | 99.93864 | | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.10633 | | | | 0.00 | 0 | 0 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.24177 | | | | 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 | 100.19932 | | | | 0.00 | 0 | 0 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.55295 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.21243 | | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.53373 | | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.43479 | | | | 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 | 101.24923 | | | | 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 | 101.27084 | | | | 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 | 101.28633 | | | | 0.00 | 0 | 0 |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 101.30480 | | | | 0.00 | 0 | 0 |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.63122 | | | | 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 | 100.64212 | | | | 0.00 | 0 | 0 |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.64995 | | | | 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 | 100.26545 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 99.77375 | | | 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 | 101.74297 | | | 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 | 101.30549 | | | 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 | 99.86245 | | | 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 | | | 6.56000 | 6.56000 | 6.56000 | 152.45904 | | | 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 | 80.31350 | 100.00000 | 80.12865 | | | 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 | | | 6.87000 | 6.87000 | 6.87000 | 132.45992 | | 64,578,000,000.00 | 9,400,000 | 4,700,000 | |
| Total ABKI03 SPOT | | | | | | | | 64,578,000,000.00 | 9,400,000 | 4,700,000 | |
| Total For ABKI03 | | | | | | | | 64,578,000,000.00 | 9,400,000 | 4,700,000 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 28.80070 | 100.00000 | 28.73440 | | 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 | | | 8.14000 | 8.14000 | 8.14000 | 126.56900 | | 5,372,400,000,000.00 | 660,000,000 | 330,000,000 | |
| Total ABKI04 SPOT | | | | | | | | 5,372,400,000,000.00 | 660,000,000 | 330,000,000 | |
| Total For ABKI04 | | | | | | | | 5,372,400,000,000.00 | 660,000,000 | 330,000,000 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 11.31830 | 100.00000 | 11.29212 | | 0.00 | 0 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | 0.00 | 0 | 0 | |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 94.81934 | | 0.00 | 0 | 0 | |
| Total ABKS1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABKS1 | | | | | | | | 0.00 | 0 | 0 | |
| ABN05 On 18/04/2021 Spot Bond | | | 4.32500 | 203.91121 | 4.32500 | 203.86931 | | 0.00 | 0 | 0 | |
| Total ABN05 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABN05 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ABN61 On 31/01/2025 Spot Bond | | | 4.34000 | 4.34000 | 4.34000 | 130.52925 | | | 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 | | | 4.55000 | 4.55000 | 4.55000 | 173.52287 | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 215.91490 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.00500 | 9.00500 | 9.00500 | 98.02851 | | | 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 | | | 9.79000 | 9.79000 | 9.79000 | 107.68539 | | | 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 | | | 7.66500 | 7.66500 | 7.66500 | 99.60267 | | | 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 | | | 10.33500 | 10.33500 | 10.33500 | 104.92525 | | | 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 | | | 7.69000 | 103.16320 | 7.69000 | 103.14192 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 7.57000 | 100.79383 | 7.57000 | 100.77348 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 100.00423 | 9.20000 | 99.97979 | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 8.37000 | 102.86685 | 8.37000 | 102.84394 | | | 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 | | | 7.72000 | 101.53526 | 7.72000 | 101.51413 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| ABS15 On 11/11/2022 Spot Bond | | | 8.32500 | 103.80096 | 8.32500 | 103.77770 | | | 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 | | | 8.58500 | 108.40120 | 8.58500 | 108.37617 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 9.13500 | 108.43765 | 9.13500 | 108.41105 | | | 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 | | | 8.36500 | 106.06823 | 8.36500 | 106.04436 | | | 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 | | | 7.77000 | 103.91665 | 7.77000 | 103.89501 | | 1,243,200,000,000.00 | | 160,000,000 | 160,000,000 |
| Total ABS6 SPOT | | | | | | | | 1,243,200,000,000.00 | | 160,000,000 | 160,000,000 |
| Total For ABS6 | | | | | | | | 1,243,200,000,000.00 | | 160,000,000 | 160,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.01500 | 100.42254 | 9.01500 | 100.39821 | | | 0.00 | 0 | 0 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 0 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 10.48546 | 100.00000 | 10.46213 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.86500 | 3.86500 | 3.86500 | 297.47005 | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 3.57000 | 159.66177 | 3.57000 | 159.63227 | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | 0.00 | 0 | 0 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABX01 On 10/07/2024 Spot Bond | | | 11.23500 | 11.23500 | 11.23500 | 102.59641 | | | | 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 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 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 | 101.38053 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.35181 | | | | 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 | | | 7.99000 | 7.99000 | 7.99000 | 101.65440 | | | | 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 |
| ACL128 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 |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.31613 | | | | 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 | 111.55900 | 10.00000 | 111.53000 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.32046 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.51267 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.67114 | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.34477 | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.34919 | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.34919 | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.37365 | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.37365 | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 163.38107 | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 166.18902 | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 98.97546 | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.30321 | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 100.02322 | | | 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 | 100.36525 | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|------------------|
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.29743 | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.27586 | | | 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 | 102.02305 | | | 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 | 103.26380 | | | 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 | 99.80513 | | | 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 | 99.80392 | | | 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 | 101.91285 | | | 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 | 102.62232 | | | 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 | 103.40221 | | | 0.00 | 13,800,000 | 6,900,000 |
| Total AGT01 SPOT | | | | | | | | | 0.00 | 13,800,000 | 6,900,000 |
| Total For AGT01 | | | | | | | | | 0.00 | 13,800,000 | 6,900,000 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 104.28505 | | | 0.00 | 0 | 0 |
| Total AGT02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT02 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.57779 | | | 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 | 100.33414 | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.39667 | | | | 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 | 100.56773 | | | | 0.00 | 0 | 0 |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.56436 | | | | 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 | 100.60143 | | | | 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 | 100.63846 | | | | 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 | 100.75937 | | | | 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 | 100.79624 | | | | 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 | 102.38432 | | | | 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 | 101.94708 | | | | 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 | | | 9.19500 | 104.30966 | 9.19500 | 104.28418 | | | | 0.00 | 0 | 0 |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.01514 | | | | 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 | 102.10588 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.74077 | | | 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 | 100.81865 | | | 0.00 | 0 | 0 |
| Total AHF6A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6A1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.84330 | | | 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 | 100.87288 | | | 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 | 100.91231 | | | 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 | 101.18835 | | | 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 |
| Total For AHY2U | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.06000 | 108.07666 | 9.06000 | 108.05050 | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| AIR04 On 29/05/2024 Spot Bond | | | 8.69500 | 106.26206 | 8.69500 | 106.23748 | | | | 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 | | | 10.79000 | 99.65081 | 10.79000 | 99.62236 | | | | 0.00 | 0 | 196,800,000 |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | 196,800,000 |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | 196,800,000 |
| AIRL01 On 30/04/2028 Spot Bond | | | 4.70000 | 175.50967 | 4.70000 | 175.47185 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01L On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total APF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.54725 | | | | 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 | 102.31281 | | | | 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 | 102.46131 | | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.17750 | | | | 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 | 99.85378 | | | | 0.00 | 0 | 0 |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | 0 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.46035 | | | | 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 | 101.49696 | | | | 0.00 | 0 | 0 |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 101.27713 | | | | 0.00 | 0 | 0 |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF11 | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| ASN02L On 07/12/2033 Spot Bond | | | 4.51000 | 234.27681 | 4.51000 | 234.22752 | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 10/11/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 07/12/2033 Spot Bond | | | 4.52500 | 209.93991 | 4.52500 | 209.89564 | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04L On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 100.51643 | | | | 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 | 100.36645 | | | | 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 | 100.31364 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.02454 | | | | 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 | 101.47542 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.25852 | | | | 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 | 101.89050 | | | | 0.00 | 0 | 0 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 101.88920 | | | | 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 | 151.37772 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 21/10/2020 Spot Bond | | | | | 0.00000 | 100.52949 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN09(On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.02277 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09(On 20/12/2020 Spot Bond | | | | | 0.00000 | 91.52998 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 101.74194 | | | | 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 | 101.55365 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11(On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12(On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.66057 | | | | 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 | 101.64624 | | | | 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 | | | 4.30000 | 157.22683 | 4.30000 | 157.19472 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.15770 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 87.36988 | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.19120 | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.19538 | | | 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 | | | 4.34500 | 157.07826 | 4.34500 | 157.04599 | | | 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 | 56.94781 | | | 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 | 101.78070 | | | 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 | | | 5.19000 | 165.64665 | 5.19000 | 165.60880 | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.09282 | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 99.83954 | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.02662 | | | | 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 | 101.66461 | | | | 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 | 101.44843 | | | | 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 | 101.42353 | | | | 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 | 101.07342 | | | | 0.00 | 0 | 0 |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 31/01/2038 Spot Bond | | | 4.88000 | 100.57223 | 4.88000 | 100.55015 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.22988 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.24168 | | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.30843 | | | | 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 | 102.20122 | | | | 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 | 102.40307 | | | | 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 | 101.75148 | | | | 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 | 101.82085 | | | | 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 | 101.54714 | | | | 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 | 101.71849 | | | | 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 | 101.44556 | | | | 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 | 101.23708 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 99.93179 | | | | 0.00 | 0 | 0 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 99.81377 | | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| ASN28(On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.79382 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28(On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.49600 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29(On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.16704 | | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30(On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.29458 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.53165 | | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 17/01/2020 Spot Bond | | | | | 0.00000 | 107.88614 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.51058 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.31678 | | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN31(On 30/03/2020 Spot Bond | | | | | 0.00000 | 100.93951 | | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 31/03/2029 Spot Bond | | | 4.50500 | 4.50500 | 4.50500 | 93.37911 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 28/02/2033 Spot Bond | | | 4.67500 | 4.67500 | 4.67500 | 90.36524 | | | | 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 | 101.24967 | | | | 0.00 | 0 | 0 |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.36354 | | | 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 | 100.02316 | | | 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 | 101.25571 | | | 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 | | | 4.64000 | 103.95819 | 4.64000 | 103.93603 | | | 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 | 101.30892 | | | 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 | 99.99988 | | | 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 | 99.99988 | | | 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 | 101.22982 | | | 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 | 101.29454 | | | 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 | 101.27297 | | | 0.00 | 0 | 0 |
| Total ASN354 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN354 | | | | | | | | | 0.00 | 0 | 0 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.27297 | | | 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 | 101.79714 | | | 0.00 | 0 | 0 |
| Total ASN365 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN365 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.35618 | | | | 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 | 100.99874 | | | | 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 | 100.94754 | | | | 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 | | | | | 0.00000 | 100.33621 | | | | 0.00 | 0 | 0 |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.35056 | | | | 0.00 | 0 | 0 |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.35056 | | | | 0.00 | 0 | 0 |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.21136 | | | | 0.00 | 0 | 0 |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75: On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 102.11375 | | | | 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 | | | 7.91500 | 105.83728 | 7.91500 | 105.81483 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 7.94000 | 104.12642 | 7.94000 | 104.10415 | | | | 0.00 | 0 | 40,000,000 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 101.24543 | 9.30000 | 101.22014 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 103.36029 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.58701 | | | | 0.00 | 0 | 840,000,000 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 840,000,000 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 840,000,000 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 102.66609 | | | | 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 | 99.77545 | | | | 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 | 101.53722 | | | | 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 | 100.96471 | | | | 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 | 104.67665 | | | | 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 | 102.31322 | | | | 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 | | | 11.29000 | 11.29000 | 11.29000 | 105.17596 | | | | 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 | 101.40421 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.32286 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 103.20367 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.33446 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.94692 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.32296 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 31/03/2023 Spot Bond | | | 11.09500 | 11.09500 | 11.09500 | 101.50486 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.24755 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.24755 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.24755 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.84500 | 11.84500 | 11.84500 | 102.87099 | | | | 0.00 | 0 | 0 |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.70423 | | | | 0.00 | 0 | 0 |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 101.21302 | | | | 0.00 | 0 | 0 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.53335 | | | 0.00 | 0 | 0 |
| Total BAYA75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA75 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.53340 | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.21329 | | | 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 | 101.68199 | | | 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 | 104.21495 | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.73989 | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.50851 | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.53654 | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.53654 | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.53654 | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB16 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.20782 | | | 0.00 | 0 | 0 |
| Total BAYB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB16 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.53722 | | | 0.00 | 0 | 0 |
| Total BAYB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.53722 | | | | 0.00 | 0 | 0 |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB19 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.53722 | | | | 0.00 | 0 | 0 |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U 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 |
| BAYD4U 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 |
| BAYD5U 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 |
| BAYD6U 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 | 101.50855 | | | | 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 | 100.02095 | | | | 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 | 101.43155 | | | | 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 | | | 8.79000 | 8.79000 | 8.79000 | 96.61258 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 8.70029 | 100.00000 | 8.68103 | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | 0.00 | 0 | 0 |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.16805 | | | 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 | 101.64104 | | | 0.00 | 0 | 0 |
| Total BDX31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX31 | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 99.85553 | | | 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 | | | 8.65000 | 99.85801 | 8.65000 | 99.83439 | | | 0.00 | 0 | 50,000,000 |
| Total BGL02 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For BGL02 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 100.70903 | | | 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 | | | 8.09500 | 103.10421 | 8.09500 | 103.08177 | | | 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 | | | 9.79000 | 103.34873 | 9.79000 | 103.32160 | | | 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 | 103.51605 | | | 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 | | | 9.69500 | 107.35816 | 9.69500 | 107.33024 | | | 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 | 102.00323 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BGL09 On 29/09/2020 Spot Bond | | | 9.49000 | 102.95554 | 9.49000 | 102.92933 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 103.51312 | | | 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 | | | 10.27000 | 103.16050 | 10.27000 | 103.13212 | | | 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 | 103.65730 | | | 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 | | | 8.69500 | 107.57576 | 8.69500 | 107.55088 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 104.29412 | | | 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 | 105.69516 | | | 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 | 102.28630 | | | 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 | 105.78779 | | | 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 | 104.08365 | | | 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 | 104.50741 | | | 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 | 108.96905 | | | 0.00 | 0 | 0 |
| Total BGT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGT01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.48816 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 102.25669 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.04816 | | | | 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 | 99.93620 | | | | 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 | | | 8.43500 | 103.84021 | 8.43500 | 103.81690 | | | | 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 | 101.47090 | | | | 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 | 101.28499 | | | | 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 | | | | | 0.00000 | 100.32490 | | | | 0.00 | 0 | 0 |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | 0 |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.33089 | | | | 0.00 | 0 | 0 |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.31310 | | | | 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 | 96.14625 | | | | 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 | 99.77870 | | | | 0.00 | 0 | 0 |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BPPF0: On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.16583 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0: On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.57609 | | | | 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 | 101.11832 | | | | 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 | 100.59766 | | | | 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 | 101.06979 | | | | 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 | 101.07080 | | | | 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 | 100.42089 | | | | 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 | 100.39610 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.13556 | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.12288 | | | 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 | 0.00000 | | | 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 | 100.02357 | | | 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 | 102.08476 | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CBL22 On 06/05/2020 Spot Bond | | | 8.01000 | 100.39444 | 8.01000 | 100.37323 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 101.45986 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 8.01500 | 104.45158 | 8.01500 | 104.42903 | | | | 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 | 100.54776 | | | | 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 | 101.90857 | | | | 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 | 100.38859 | | | | 0.00 | 0 | 2,000,000,000 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| CCT01 On 23/06/2023 Spot Bond | | | 9.73500 | 113.34311 | 9.73500 | 113.31368 | | | | 0.00 | 0 | 1,469,700,000 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 1,469,700,000 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 1,469,700,000 |
| CCT02 On 12/06/2024 Spot Bond | | | 9.53500 | 112.44382 | 9.53500 | 112.41520 | | | | 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 | | | 9.73500 | 107.60492 | 9.73500 | 107.57681 | | | | 0.00 | 0 | 1,204,000,000 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,204,000,000 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 1,204,000,000 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.82500 | 105.09061 | 9.82500 | 105.06322 | | | | 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 | 111.55900 | 10.00000 | 111.52980 | | | | 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 | 101.76246 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.33055 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.33774 | | | | 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 | 100.80688 | | | | 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 | 100.64197 | | | | 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 | 101.47071 | | | | 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 | 99.97104 | | | | 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 | 101.41802 | | | | 0.00 | 0 | 0 |
| Total CGR41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR41 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.24558 | | | | 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 | 100.11127 | | | | 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 | 101.06053 | | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.36326 | | | 0.00 | 0 | 0 |
| Total CGR45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR45 | | | | | | | | | 0.00 | 0 | 0 |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL567U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL567U | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | 0.00 | 0 | 0 |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL570U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL570U | | | | | | | | | 0.00 | 0 | 0 |
| CL571L On 26/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL571U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL571U | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 103.65660 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 154.15509 | 3.14000 | 154.05152 | | | | 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 | | | 4.27000 | 4.27000 | 4.27000 | 150.38558 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.95030 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.28500 | 98.09115 | 10.28500 | 98.06443 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 10.80500 | 99.43011 | 10.80500 | 99.40137 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.44853 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.95139 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.75277 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 9.46500 | 105.33764 | 9.46500 | 105.31088 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.16731 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 11.60500 | 106.48383 | 11.60500 | 106.45083 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.17369 | | | | 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 | 100.37954 | | | | 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 | 109.12176 | | | | 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 | | | 8.29000 | 103.43913 | 8.29000 | 103.41605 | | | | 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 | 100.07912 | 10.98000 | 100.04973 | | | | 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 | 101.60126 | 11.00000 | 101.57137 | | | | 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 | 101.43088 | | | | 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 | | | 11.39500 | 104.08661 | 11.39500 | 104.05493 | | | | 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 | 101.55730 | | | | 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 | 101.28723 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.40154 | | | | 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 | 101.50999 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.29455 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.48155 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.86288 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.95313 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.95340 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.29444 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 99.10699 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.30163 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.95199 | | | | 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 | 102.81732 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.68343 | | | | 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 | 101.23248 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.00463 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.48838 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | | 0.00000 | 100.74895 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.40283 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.56018 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 104.44361 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.49959 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.11800 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.93600 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.22400 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.54689 | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.40000 | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.86113 | | | 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 | 149.14000 | | | 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 | 108.81400 | | | 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 | 109.49800 | | | 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 | 110.09700 | | | 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 | 148.16000 | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.42381 | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.35917 | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.07013 | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 150.67000 | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN444 On 24/05/2021 Spot Bond | | | 8.19000 | 109.77862 | 8.19000 | 109.75468 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 4.57000 | 156.33804 | 4.57000 | 156.30500 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.59000 | 117.22144 | 6.59000 | 117.19041 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 6.83000 | 115.89328 | 6.83000 | 115.86188 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.60628 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 99.85859 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.54301 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.87196 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 15/02/2022 Spot Bond | | | | | 0.00000 | 102.46527 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 16/02/2022 Spot Bond | | | 9.46000 | 105.80676 | 9.46000 | 105.78019 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 9.21500 | 103.36745 | 9.21500 | 103.34188 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 14/03/2020 Spot Bond | | | | | 0.00000 | 101.33921 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN467 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.06073 | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.02692 | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.03255 | | | 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 | 99.81887 | | | 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 | 102.13688 | | | 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 | 101.43814 | | | 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 | 30.86269 | 100.00000 | 30.79475 | | | 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 | 102.12818 | | | 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 | 99.85827 | | | 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 | 101.22127 | | | 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 | 103.07448 | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN485 On 02/12/2021 Spot Bond | | | 8.39000 | 106.66834 | 8.39000 | 106.64440 | | | 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 | 101.80550 | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 07/12/2021 Spot Bond | | | 11.89500 | 106.80002 | 11.89500 | 107.04316 | | | 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 | | | 8.69500 | 103.73838 | 8.69500 | 103.71439 | | | 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 | 101.14544 | | | 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 | 102.02732 | | | 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 | 101.43694 | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 07/06/2022 Spot Bond | | | 10.89000 | 107.17742 | 10.89000 | 107.32953 | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 29/08/2020 Spot Bond | | | | | 0.00000 | 101.75935 | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | 9.09500 | 105.63999 | 9.09500 | 105.61418 | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 103.19434 | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 08/06/2022 Spot Bond | | | | | 0.00000 | 103.89278 | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN49(On 20/05/2021 Spot Bond | | | | | 0.00000 | 99.81438 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50(On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.77490 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50(On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.80221 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50(On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.83231 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50(On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.83231 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50(On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.44072 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50(On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.85072 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50(On 24/02/2020 Spot Bond | | | | | 0.00000 | 102.10531 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51(On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.78916 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.45387 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51(On 15/09/2022 Spot Bond | | | 9.96000 | 102.72838 | 9.96000 | 101.56083 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51(On 30/10/2022 Spot Bond | | | 10.01000 | 101.91022 | 10.01000 | 100.34754 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN51{ On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.00929 | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | 0.00 | 0 | 0 |
| CLN51{ On 30/06/2022 Spot Bond | | | 9.60000 | 100.76890 | 9.60000 | 100.73848 | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.48153 | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.29458 | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.84120 | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 13/05/2021 Spot Bond | | | | | 0.00000 | 99.97720 | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 09/09/2022 Spot Bond | | | 9.20000 | 101.61916 | 9.20000 | 101.59405 | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.44331 | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.36537 | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.02884 | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 25/11/2022 Spot Bond | | | | | 0.00000 | 103.05788 | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | 0.00 | 0 | 0 |
| CLN52{ On 29/11/2021 Spot Bond | | | | | 0.00000 | 103.87037 | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN53(On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.42024 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.48153 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 103.53190 | | | | 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 | 101.36651 | | | | 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 | 100.62155 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2025 Spot Bond | | | 10.01500 | 10.01500 | 10.01500 | 104.68653 | | | | 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 | 98.70364 | | | | 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 | 100.42986 | | | | 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 | 99.85477 | | | | 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 | 101.71814 | | | | 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 | 100.70740 | | | | 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 | 114.54600 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| CLN54: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.81747 | | | 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 |
| Total For CLN543 | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 20/12/2023 Spot Bond | | | | | 0.00000 | 103.12149 | | | 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 | 100.69692 | | | 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 | | | 9.48500 | 104.88739 | 9.48500 | 104.86098 | | | 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 | | | 9.53500 | 103.43360 | 9.53500 | 103.40713 | | | 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 | | | 9.62500 | 102.42264 | 9.62500 | 102.39619 | | | 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 | | | 4.62000 | 4.62000 | 4.62000 | 104.65560 | | | 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 | 256.96985 | | | 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 | | | 4.62000 | 4.62000 | 4.62000 | 104.65474 | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 109.52100 | | | 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 | 116.91700 | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN55: On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.27063 | | | | 0.00 | 0 | 0 |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.84382 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 15/11/2023 Spot Bond | | | | | 0.00000 | 99.92840 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.92404 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.75977 | | | | 0.00 | 0 | 0 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN56: On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 116.15400 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN56: On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.02302 | | | | 0.00 | 0 | 0 |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN56: On 12/11/2025 Spot Bond | | | 10.16000 | 100.01801 | 10.16000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN56: On 12/11/2025 Spot Bond | | | 9.48500 | 104.68699 | 9.48500 | 103.03527 | | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN56: On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.09170 | | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.80412 | | | | 0.00 | 0 | 0 |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.77721 | | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.70069 | | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.02212 | | | | 0.00 | 0 | 0 |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 99.97527 | | | | 0.00 | 0 | 0 |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN570 On 13/05/2021 Spot Bond | | | | | 0.00000 | 99.97500 | | | | 0.00 | 0 | 0 |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN571 On 12/11/2025 Spot Bond | | | 9.71500 | 102.83417 | 9.71500 | 101.18388 | | | | 0.00 | 0 | 0 |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 12/11/2025 Spot Bond | | | | | 0.00000 | 99.99974 | | | | 0.00 | 0 | 0 |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN573 On 13/05/2021 Spot Bond | | | | | 0.00000 | 99.97613 | | | | 0.00 | 0 | 0 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.02219 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.39343 | | | | 0.00 | 0 | 0 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.96400 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| CLN577 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.45261 | | | | 0.00 | 0 | 0 |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN578 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.60455 | | | | 0.00 | 0 | 0 |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN579 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.03008 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN580 On 10/10/2024 Spot Bond | | | | | 0.00000 | 100.95463 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN581 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.02279 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN582 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.74681 | | | | 0.00 | 0 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.56016 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN584 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.56773 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN585 On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.64535 | | | | 0.00 | 0 | 0 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN586 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.22215 | | | | 0.00 | 0 | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.54997 | | | | 0.00 | 0 | 0 |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN588 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.30831 | | | | 0.00 | 0 | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN58(On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.33743 | | | | 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 | 101.54007 | | | | 0.00 | 0 | 0 |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 05/12/2026 Spot Bond | | | | | 0.00000 | 103.62280 | | | | 0.00 | 0 | 0 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 05/12/2026 Spot Bond | | | 4.81000 | 123.06929 | 4.81000 | 100.52379 | | | | 0.00 | 0 | 0 |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.90274 | | | | 0.00 | 0 | 0 |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 07/12/2025 Spot Bond | | | | | 0.00000 | 101.63182 | | | | 0.00 | 0 | 0 |
| Total CLN594 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN594 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.08809 | | | | 0.00 | 0 | 0 |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.90274 | | | | 0.00 | 0 | 0 |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 101.77028 | | | | 0.00 | 0 | 0 |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.99128 | | | | 0.00 | 0 | 0 |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59(On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.46082 | | | | 0.00 | 0 | 0 |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60(On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.33743 | | | | 0.00 | 0 | 0 |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN60 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.33743 | | | | 0.00 | 0 | 0 |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.63678 | | | | 0.00 | 0 | 0 |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN60 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 102.32933 | | | | 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 | 100.15695 | | | | 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 | 99.99995 | | | | 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 | 100.80935 | | | | 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 | 100.64447 | | | | 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 | 101.83239 | | | | 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 | 100.34905 | 9.32000 | 100.32409 | | | | 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 | 100.46386 | | | | 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 | 100.80545 | | | | 0.00 | 0 | 0 |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.36179 | | | | 0.00 | 0 | 0 |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 101.24936 | | | | 0.00 | 0 | 0 |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN614 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.01807 | | | | 0.00 | 0 | 0 |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN615 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.79942 | | | | 0.00 | 0 | 0 |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 100.98570 | | | | 0.00 | 0 | 0 |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.74886 | | | | 0.00 | 0 | 0 |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.70190 | | | | 0.00 | 0 | 0 |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN619 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.35863 | | | | 0.00 | 0 | 0 |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.27924 | | | | 0.00 | 0 | 0 |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.27868 | | | | 0.00 | 0 | 0 |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN622 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.24421 | | | | 0.00 | 0 | 0 |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.25654 | | | | 0.00 | 0 | 0 |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| CLN624 On 25/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 500,000,000,000,000.00 | 15,000,000,000 | 15,000,000,000 |
| Total CLN624 SPOT | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 15,000,000,000 |
| Total For CLN624 | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 15,000,000,000 |
| CLN625 On 25/01/2023 Spot Bond | | | 100.00000 | 15.35482 | 100.00000 | 15.21897 | | | 000,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| Total CLN625 SPOT | | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| Total For CLN625 | | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| CLN626 On 19/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 800,000,000,000,000.00 | 8,000,000,000 | 8,000,000,000 |
| Total CLN626 SPOT | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 8,000,000,000 |
| Total For CLN626 | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 8,000,000,000 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.79000 | 96.63529 | 8.79000 | 96.61258 | | | 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 | 101.30881 | | | 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 | 99.85987 | | | 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 | | | 8.49500 | 116.55088 | 8.49500 | 116.52439 | | | 0.00 | 0 | 80,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 80,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 8.37000 | 104.52625 | 8.37000 | 104.50270 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.04500 | 111.17387 | 10.04500 | 111.14411 | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | 0 |
| COJG01 On 09/06/2024 Spot Bond | | | 8.87500 | 109.17073 | 8.87500 | 109.14483 | | | 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 | | | 9.53000 | 99.80997 | 9.53000 | 99.78459 | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.18000 | 95.87254 | 11.18000 | 95.84406 | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| COT03 On 05/06/2028 Spot Bond | | | 11.13500 | 95.05458 | 11.13500 | 95.02644 | | | 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 | | | 11.51000 | 11.51000 | 11.51000 | 101.98749 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.30068 | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.43790 | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.24051 | | | 0.00 | 0 | 0 |
| Total DENG85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.06774 | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.13760 | | | 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 | 101.43813 | | | 0.00 | 0 | 0 |
| Total DENG89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG89 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.28105 | | | | 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 | 99.80573 | | | | 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 | 101.46334 | | | | 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 | 101.15803 | | | | 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 | 101.08546 | | | | 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 | 99.79214 | | | | 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 | 102.44016 | | | | 0.00 | 0 | 0 |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.80271 | | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.21718 | | | | 0.00 | 0 | 0 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.45500 | 9.45500 | 9.45500 | 103.69748 | | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-----------------------|
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 99.79809 | | | 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 | | | 8.14000 | 104.94450 | 8.14000 | 104.92162 | | | 0.00 | 0 | 40,000,000 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| DV22 On 07/02/2020 Spot Bond | | | 8.06500 | 102.77208 | 8.06500 | 102.74980 | | | 0.00 | 0 | 50,000,000,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 84.75527 | 100.00000 | 84.56775 | | | 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 | | | 8.24500 | 107.06088 | 8.24500 | 107.03737 | | 197,728,292,000.00 | | 23,981,600 | 1,758,066,800 |
| Total DV23 SPOT | | | | | | | | 197,728,292,000.00 | | 23,981,600 | 1,758,066,800 |
| Total For DV23 | | | | | | | | 197,728,292,000.00 | | 23,981,600 | 1,758,066,800 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 18.13072 | 100.00000 | 18.09081 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 18.13072 | 100.00000 | 18.09081 | | | 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 | | | 8.59500 | 106.10636 | 8.59500 | 106.08210 | | | 0.00 | 0 | 80,000,000 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 80,000,000 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.26229 | 9.69000 | 102.23599 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.26229 | 9.69000 | 102.23599 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.09000 | 96.71137 | 11.09000 | 96.68301 | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.35678 | 10.10000 | 102.32938 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.35678 | 10.10000 | 102.32938 | | | 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 | 101.73254 | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20i On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.07453 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20(On 31/08/2020 Spot Bond | | | | | 0.00000 | 101.72598 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20(On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.62996 | | | | 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 | 101.77376 | | | | 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 | 101.51212 | | | | 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 |
| DVF22(On 29/08/2022 Spot Bond | | | | | 0.00000 | 102.40926 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.79442 | | | | 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 | 101.87723 | | | | 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 | 101.41115 | | | | 0.00 | 0 | 0 |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.53774 | | | | 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 | 102.17107 | | | | 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 | 101.52911 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB21 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.80442 | | | | 0.00 | 0 | 0 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB25 On 31/05/2026 Spot Bond | | | | | 0.00000 | 102.15045 | | | | 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 | 65.32343 | 100.00000 | 65.17964 | | | | 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 | | | 8.19500 | 107.40633 | 8.19500 | 107.38288 | | | | 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 | | | 8.27000 | 111.99782 | 8.27000 | 111.97316 | | | | 0.00 | 0 | 0 |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E175 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 8.00000 | 102.09501 | 8.00000 | 102.07321 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 8.10000 | 105.03336 | 8.10000 | 105.01045 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 9.00500 | 104.94683 | 9.00500 | 104.92144 | | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 4.77000 | 102.77809 | 4.77000 | 102.75569 | | | | 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 | | | 4.53000 | 93.34840 | 4.53000 | 93.32878 | | | | 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 | 127.66942 | 2.25000 | 127.65036 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 4.47000 | 128.17701 | 4.47000 | 128.15008 | | | | 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 | | | 4.50000 | 113.86254 | 4.50000 | 113.83868 | | | | 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 | | | 4.34000 | 114.08773 | 4.34000 | 114.06433 | | | | 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 | | | 4.43000 | 105.00368 | 4.43000 | 104.98181 | | | | 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 | | | 4.50000 | 95.06443 | 4.50000 | 95.04452 | | | | 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 | 127.66942 | 2.25000 | 127.65036 | | | | 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 | 113.28675 | | | | 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 | 111.49627 | | | | 0.00 | 0 | 0 |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 102.96400 | | | | 0.00 | 0 | 0 |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 7.82000 | 104.92299 | 7.82000 | 104.90112 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 7.82500 | 105.41480 | 7.82500 | 105.39257 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.13500 | 99.94284 | 10.13500 | 99.91569 | | | | 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 | | | 10.89000 | 10.89000 | 10.89000 | 94.16341 | | | | 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 | | | 10.94000 | 10.94000 | 10.94000 | 99.74704 | | | | 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 | | | 10.28500 | 10.28500 | 10.28500 | 103.88333 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 10/07/2027 Spot Bond | | | 10.13500 | 10.13500 | 10.13500 | 104.64120 | | | | 0.00 | 0 | 80,000,000 |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| EMM07 On 17/07/2032 Spot Bond | | | 11.17500 | 11.17500 | 11.17500 | 87.39572 | | | | 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 | 100.54250 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.50489 | | | | 0.00 | 0 | 0 |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 101.63202 | | | | 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 | 100.26812 | | | | 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 | 100.27160 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total ENX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX05 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX06 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.39033 | | | | 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 | 101.65483 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.89733 | | | | 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 | 100.60960 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For EPF012 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.80337 | | | | 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 | 101.67437 | | | | 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 | 101.45775 | | | | 0.00 | 0 | 0 |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.48389 | | | | 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 | 101.42472 | | | | 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 | 101.42344 | | | | 0.00 | 0 | 0 |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.11184 | | | | 0.00 | 0 | 0 |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04L On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|-------------------|
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05L On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF08L On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF08U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF09L On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF09U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF10L On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF10U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF11L On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF11U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF12L On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF12U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF13L On 28/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF13U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 04/03/2020 Spot Bond | | | | | 0.00000 | 101.51468 | | | | 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 | 101.24781 | | | | 0.00 | 0 | 0 |
| Total EPFC44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC44 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 07/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 850,000,000,000,000.00 | 8,500,000,000 | 12,500,000,000 | |
| Total EPFC45 SPOT | | | | | | | | | 50,000,000,000,000.00 | 8,500,000,000 | 12,500,000,000 | |
| Total For EPFC45 | | | | | | | | | 50,000,000,000,000.00 | 8,500,000,000 | 12,500,000,000 | |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 100.79805 | | | | 0.00 | 0 | 47,166,600 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 47,166,600 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 47,166,600 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.40070 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11I On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00I On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.61271 | | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00I On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.64124 | | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00I On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.62587 | | | | 0.00 | 0 | 0 |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT01I On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3BI On 17/05/2022 Spot Bond | | | | | 0.00000 | 99.86674 | | | | 0.00 | 0 | 0 |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3BI On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.87069 | | | | 0.00 | 0 | 0 |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3CI On 17/05/2022 Spot Bond | | | | | 0.00000 | 99.86033 | | | | 0.00 | 0 | 0 |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3CI On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.86989 | | | | 0.00 | 0 | 0 |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1I On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2I On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.26161 | | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2I On 17/08/2020 Spot Bond | | | | | 0.00000 | 99.87070 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| Total ERSA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.86588 | | | | 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 | 99.87203 | | | | 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 | 99.87387 | | | | 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 | | | 8.51500 | 107.07398 | 8.51500 | 107.04972 | | | 639,024,597,029,000.00 | 75,046,928,600 | 78,837,813,400 | |
| Total ES23 SPOT | | | | | | | | | 19,024,597,029,000.00 | 75,046,928,600 | 78,837,813,400 | |
| Total For ES23 | | | | | | | | | 19,024,597,029,000.00 | 75,046,928,600 | 78,837,813,400 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 102.98707 | 10.00000 | 102.95976 | | | 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 | | | 9.53500 | 92.96235 | 9.53500 | 92.93869 | | | 5,315,825,431,000.00 | 557,506,600 | 20,183,073,200 | |
| Total ES26 SPOT | | | | | | | | | 5,315,825,431,000.00 | 557,506,600 | 20,183,073,200 | |
| Total For ES26 | | | | | | | | | 5,315,825,431,000.00 | 557,506,600 | 20,183,073,200 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.88751 | 7.85000 | 100.86628 | | | 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 | | | 10.93000 | 77.00902 | 10.87000 | 77.33474 | | | 3,594,542,542,000.00 | 328,869,400 | 670,344,500 | |
| Total ES33 SPOT | | | | | | | | | 3,594,542,542,000.00 | 328,869,400 | 670,344,500 | |
| Total For ES33 | | | | | | | | | 3,594,542,542,000.00 | 328,869,400 | 670,344,500 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.20057 | 7.50000 | 101.18010 | | | 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 | | | 11.21500 | 78.31200 | 11.21500 | 78.28865 | | | 4,110,544,230,000.00 | 366,522,000 | 3,057,684,900 | |
| Total ES42 SPOT | | | | | | | | | 4,110,544,230,000.00 | 366,522,000 | 3,057,684,900 | |
| Total For ES42 | | | | | | | | | 4,110,544,230,000.00 | 366,522,000 | 3,057,684,900 | |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.43308 | 8.50000 | 100.41023 | | | 0.00 | 0 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 | |
| ESF01L On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ESF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF01U | | | | | | | | | | 0.00 | 0 | 0 |
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0: On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.58130 | | | | 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 | 101.40049 | | | | 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 | 101.43957 | | | | 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 | 101.26595 | | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.30889 | | | | 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 | 13.68777 | 100.00000 | 13.65462 | | | | 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 | 22.27715 | 100.00000 | 22.22319 | | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF13U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF13U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.07757 | | | | 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 | 99.97770 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.02190 | | | | 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 | 99.82275 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.93422 | | | | 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 | 99.93212 | | | | 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 | | | | | 0.00000 | 100.32814 | | | | 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 | 101.55546 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC34 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.09961 | | | | 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 |
| FNTE1U On 22/11/2019 Spot Bond | | | | | 0.00000 | 103.64482 | | | | 0.00 | 0 | 0 |
| Total FNTE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTE10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTF1U On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.00699 | | | | 0.00 | 0 | 0 |
| Total FNTF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTF10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTG1U On 10/03/2020 Spot Bond | | | | | 0.00000 | 101.25400 | | | | 0.00 | 0 | 0 |
| Total FNTG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTG10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTH1U On 08/04/2020 Spot Bond | | | | | 0.00000 | 100.59030 | | | | 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 | 102.31288 | | | | 0.00 | 0 | 0 |
| Total FNZ001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ001 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ002 On 08/01/2020 Spot Bond | | | | | 0.00000 | 101.65000 | | | | 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 | 102.80959 | | | | 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 | | | 10.19000 | 10.19000 | 10.19000 | 104.17443 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 102.60988 | | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 102.19411 | | | | 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 | 104.50480 | | | | 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 | 104.24335 | | | | 0.00 | 3,800,000,000 | 3,800,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 3,800,000,000 | 3,800,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 3,800,000,000 | 3,800,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.19000 | 103.77104 | 10.19000 | 103.74286 | | | | 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 | 103.61530 | | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 106.08170 | | | | 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 | 107.37197 | | | | 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 | 105.61720 | | | | 0.00 | 0 | 1,500,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.38239 | | | | 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 | 104.10646 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.81827 | | | | 0.00 | 0 | 0 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB27 On 03/06/2026 Spot Bond | | | 10.16500 | 104.64333 | 10.16500 | 104.61498 | | | | 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 | | | 3.73000 | 159.12406 | 3.73000 | 159.09398 | | | | 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 | | | 3.87500 | 3.87500 | 3.87500 | 297.36406 | | | | 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 | | | 4.14000 | 4.14000 | 4.14000 | 131.79649 | | | | 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 | | | 4.35000 | 176.12040 | 4.35000 | 176.08411 | | | | 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 | | | 4.45000 | 4.45000 | 4.45000 | 93.80781 | | | | 0.00 | 0 | 0 |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.61000 | 4.61000 | 4.61000 | 208.00872 | | | | 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 | | | 5.17500 | 85.05286 | 5.17500 | 85.03345 | | | | 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 | | | 5.06000 | 88.66875 | 5.06000 | 88.64880 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.80000 | 7.80000 | 7.80000 | 92.25072 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 28/10/2024 Spot Bond | | | 8.62000 | 8.62000 | 8.62000 | 66.21163 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0: On 10/12/2024 Spot Bond | | | 8.66000 | 8.66000 | 8.66000 | 65.43716 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC12U | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.99000 | 4.99000 | 4.99000 | 126.50562 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.73699 | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.15714 | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 102.82337 | | | 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 | 100.02670 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| FRC22: On 31/01/2022 Spot Bond | | | 4.38000 | 156.96283 | 4.38000 | 156.93044 | | | | 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 | 102.03887 | | | | 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 | | | 5.24000 | 154.15962 | 5.24000 | 154.12429 | | | | 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 | 101.99990 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 106.20082 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.89266 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 106.33133 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 107.14038 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.76706 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 106.32297 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 106.22664 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.15350 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.84834 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.14185 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.91383 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 106.04696 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 100.12838 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.24147 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.91090 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 99.97293 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.38587 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.18199 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC255 On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.56833 | | | | 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 | 101.04202 | | | | 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 | 100.35123 | | | | 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 | 100.76155 | | | | 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 | 100.68514 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC262 On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.89631 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC264 On 20/06/2021 Spot Bond | | | | | 0.00000 | 103.79429 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC265 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.81639 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC267 On 16/11/2019 Spot Bond | | | | | 0.00000 | 99.87790 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC270 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.31699 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC271 On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 102.70706 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC272 On 02/05/2028 Spot Bond | | | 9.80000 | 100.28954 | 9.80000 | 100.26319 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC274: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.42854 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC275: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.43186 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC276: On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.58052 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC277: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.99584 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC278: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.95837 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC279: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.38802 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC280: On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 105.86051 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC282: On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.01989 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC283: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.02729 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC284: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.35831 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC285: On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 104.04643 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC286: On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.26275 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC287 On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.26275 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC288 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.26869 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.43119 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC290 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.40154 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC291 On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 101.24153 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC292 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.55587 | | | | 0.00 | 0 | 0 |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC293 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.54913 | | | | 0.00 | 0 | 0 |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC294 On 14/05/2024 Spot Bond | | | | | 0.00000 | 99.95258 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC295 On 14/05/2024 Spot Bond | | | | | 0.00000 | 99.95426 | | | | 0.00 | 0 | 0 |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 99.95371 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC297 On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 99.93464 | | | | 0.00 | 0 | 0 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC298 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.53158 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.00759 | | | | 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 | 101.34671 | | | | 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 | 100.02520 | | | | 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 | 101.19399 | | | | 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 | 100.93955 | | | | 0.00 | 0 | 0 |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.15788 | | | | 0.00 | 0 | 0 |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.75129 | | | | 0.00 | 0 | 0 |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 12/08/2020 Spot Bond | | | | | 0.00000 | 99.99999 | | | | 0.00 | 0 | 0 |
| Total FRC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC307 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 102.25702 | | | | 0.00 | 0 | 0 |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.25139 | | | | 0.00 | 0 | 0 |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31(On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.37067 | | | | 0.00 | 0 | 0 |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31(On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.86000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC311: On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.53000 | | | | 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 | 101.45979 | | | | 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 | 101.01000 | | | | 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 | 100.90598 | | | | 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 | 100.71866 | | | | 0.00 | 0 | 0 |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC316: On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.29472 | | | | 0.00 | 0 | 0 |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC317: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.54748 | | | | 0.00 | 0 | 0 |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC318: On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.56066 | | | | 0.00 | 0 | 0 |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC319: 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 |
| FRC320: On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.45602 | | | | 0.00 | 0 | 0 |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC321: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.57026 | | | | 0.00 | 0 | 0 |
| Total FRC322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC322 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC322: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.40710 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.17435 | | | | 0.00 | 0 | 0 |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 5.02000 | 5.02000 | 5.02000 | 154.83610 | | | | 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 | | | 4.96000 | 4.96000 | 4.96000 | 155.03095 | | | | 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 | | | 4.94000 | 4.94000 | 4.94000 | 155.09597 | | | | 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 |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD19 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 |
| FRD20 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 |
| FRD23 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 |
| FRD24 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 |
| FRD25 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 |
| FRD26 On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total 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 | 0 |
| Total FRD35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD35U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 5.17000 | 85.53872 | 5.17000 | 85.51908 | | | | 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 | | | 5.10500 | 97.51934 | 5.10500 | 97.49737 | | | | 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 | | | | | 0.00000 | 100.32247 | | | | 0.00 | 0 | 0 |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.31694 | | | | 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 | 101.85901 | | | | 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 | 102.59033 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.58290 | | | | 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 | 99.95771 | | | | 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 | 104.76739 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.63541 | | | | 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 | 103.39984 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 99.95583 | | | | 0.00 | 10,300,000,000 | 10,300,000,000 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 10,300,000,000 | 10,300,000,000 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 10,300,000,000 | 10,300,000,000 |
| 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 |
| FRS101 On 15/01/2024 Spot Bond | | | 3.93800 | 3.93800 | 3.93800 | 105.69334 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS102 On 31/01/2038 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 108.21404 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.72086 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.43752 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 31/01/2038 Spot Bond | | | 4.49000 | 106.14487 | 4.49000 | 106.12267 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 07/12/2033 Spot Bond | | | 4.46000 | 211.39702 | 4.46000 | 211.35280 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 31/01/2038 Spot Bond | | | 5.28000 | 95.22310 | 5.28000 | 95.20118 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 07/12/2033 Spot Bond | | | 4.49000 | 4.49000 | 4.49000 | 210.67873 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 31/01/2025 Spot Bond | | | 4.54000 | 129.30309 | 4.54000 | 129.27587 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 118.53798 | 3.70500 | 118.51567 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 4.88000 | 100.57223 | 4.88000 | 100.55015 | | | | 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 | | | 4.61000 | 208.05309 | 4.61000 | 208.00872 | | | | 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 | | | 4.66000 | 206.95290 | 4.66000 | 206.90850 | | | | 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 | | | 4.07000 | 164.94010 | 4.07000 | 115.77584 | | | | 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 | | | 4.69000 | 206.29624 | 4.69000 | 206.25182 | | | | 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 | | | 5.85000 | 88.19168 | 5.85000 | 88.17007 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 5.37000 | 163.49618 | 5.37000 | 163.45804 | | | | 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 | | | 5.38000 | 93.94077 | 5.38000 | 93.91891 | | | | 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 | | | 4.89000 | 169.30324 | 4.89000 | 169.26590 | | | | 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 | | | 4.95000 | 168.56458 | 4.95000 | 168.52716 | | | | 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 | | | 5.20000 | 195.51681 | 5.20000 | 195.47205 | | | | 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 | 110.45600 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 5.31000 | 94.83615 | 5.31000 | 94.81425 | | | | 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 | | | 5.56500 | 5.56500 | 5.56500 | 91.60230 | | | | 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 | | | 5.11000 | 97.45281 | 5.11000 | 97.43083 | | | | 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 | | | 4.76000 | 170.91641 | 4.76000 | 170.87931 | | | | 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 | | | 4.97000 | 200.28968 | 4.97000 | 200.24505 | | | | 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 | | | 4.89000 | 169.30324 | 4.89000 | 169.26590 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 4.89000 | 169.30324 | 4.89000 | 169.26590 | | | | 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 | | | 5.18000 | 165.76707 | 5.18000 | 165.72925 | | | | 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 | | | 4.84000 | 127.44930 | 4.84000 | 127.42145 | | | | 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 | | | 4.08000 | 157.95571 | 4.08000 | 157.92438 | | | | 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 | | | 5.24000 | 165.04607 | 5.24000 | 165.00813 | | | | 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 | | | 5.28000 | 164.56739 | 5.28000 | 164.52940 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 4.81000 | 127.63331 | 4.81000 | 127.60551 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.70000 | 171.66687 | 4.70000 | 171.62989 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 5.29000 | 5.29000 | 5.29000 | 164.40996 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 20/06/2022 Spot Bond | | | | | 0.00000 | 13.87448 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 06/06/2023 Spot Bond | | | | | 0.00000 | 15.49541 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS159 On 06/06/2024 Spot Bond | | | | | 0.00000 | 18.92751 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2025 Spot Bond | | | | | 0.00000 | 21.93110 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 20/06/2022 Spot Bond | | | | | 0.00000 | 12.52670 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 06/06/2023 Spot Bond | | | | | 0.00000 | 13.74495 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS163 On 06/06/2024 Spot Bond | | | | | 0.00000 | 16.76842 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS164 On 06/06/2025 Spot Bond | | | | | 0.00000 | 19.35448 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.79645 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.79007 | | | | 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 | 10.34446 | | | | 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 | 18.54898 | | | | 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 | 100.62438 | | | | 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 | 100.66439 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 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 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 14.66703 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 26/01/2024 Spot Bond | | | | | 0.00000 | 14.66702 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 18.37616 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.32998 | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total For FRS180 | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| FRS182 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.16625 | | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS183 On 04/10/2021 Spot Bond | | | | | 0.00000 | 103.12503 | | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS184 On 16/11/2023 Spot Bond | | | | | 0.00000 | 107.54138 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS185 On 20/11/2019 Spot Bond | | | | | 0.00000 | 117.28427 | | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 115.40224 | | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 123.62197 | | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 23/01/2024 Spot Bond | | | | | 0.00000 | 120.14402 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 16/03/2020 Spot Bond | | | | | 0.00000 | 116.93534 | | | | 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 | 116.18484 | | | | 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 | 103.85700 | | | | 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 | 113.47660 | | | | 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 | 57.43591 | | | | 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 | 51.50786 | | | | 0.00 | 0 | 0 |
| Total FRS195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.15227 | | | | 0.00 | 0 | 0 |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 03/08/2020 Spot Bond | | | | | 0.00000 | 107.70153 | | | | 0.00 | 0 | 0 |
| Total FRS198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.16631 | | | | 0.00 | 0 | 0 |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS20(On 12/08/2025 Spot Bond | | | | | 0.00000 | 99.99983 | | | | 0.00 | 0 | 0 |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS20(On 06/08/2025 Spot Bond | | | | | 0.00000 | 101.87535 | | | | 0.00 | 0 | 0 |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS20(On 23/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS202 On 04/03/2020 Spot Bond | | | | | 0.00000 | 104.84810 | | | | 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 | 101.20171 | | | | 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 | 100.60029 | | | | 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 | 100.69453 | | | | 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 | | | 3.67500 | 3.67500 | 3.67500 | 299.49266 | | | | 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 | | | 3.56500 | 3.56500 | 3.56500 | 300.67130 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 4.28500 | 4.28500 | 4.28500 | 293.05778 | | | | 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 | | | 3.87000 | 158.65543 | 3.87000 | 158.62484 | | | | 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 | 100.34909 | | | | 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 | | | 3.57000 | 159.66177 | 3.57000 | 159.63227 | | | | 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 | 100.18657 | | | | 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 | | | 4.33000 | 101.06696 | 4.33000 | 101.04624 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 3.98000 | 74.20400 | 3.98000 | 106.85018 | | | | 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 | | | 4.00000 | 4.00000 | 4.00000 | 132.69191 | | | | 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 | | | 4.03000 | 4.03000 | 4.03000 | 132.49945 | | | | 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 | | | 4.47500 | 4.47500 | 4.47500 | 291.08796 | | | | 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 | | | 6.82500 | 99.96261 | 6.82500 | 99.94394 | | | | 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 | | | 7.49500 | 102.06634 | 7.49500 | 102.04583 | | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 8.05500 | 8.05500 | 8.05500 | 100.67618 | | | | 0.00 | 0 | 235,700,000 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 235,700,000 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 235,700,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 8.38700 | 114.17228 | 8.38700 | 114.14666 | | | | 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 | | | 8.52500 | 108.33167 | 8.52500 | 108.30709 | | | | 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 | | | 8.80500 | 104.62890 | 8.80500 | 104.60427 | | | | 0.00 | 0 | 530,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 530,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 530,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 8.87500 | 108.81717 | 8.87500 | 108.79122 | | | | 0.00 | 0 | 80,000,000 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.17500 | 108.57856 | 9.17500 | 108.55210 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 9.53500 | 104.13817 | 9.53500 | 104.11181 | | | | 0.00 | 0 | 71,900,000 |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 71,900,000 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 71,900,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 9.72000 | 100.65365 | 9.72000 | 100.62769 | | | | 0.00 | 0 | 40,000,000 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 9.75500 | 106.67221 | 9.75500 | 106.64445 | | | | 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 | | | 10.77500 | 76.67525 | 10.77500 | 76.65327 | | | | 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 | 101.90725 | | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 102.00647 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 101.73787 | | | | 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 | 101.20702 | | | | 0.00 | 0 | 2,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 102.15525 | | | | 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 | 101.89630 | | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6D1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6E1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.43681 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 102.70402 | | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.12052 | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For GBL05 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| 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 | 101.77504 | | | | 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 | 101.79634 | | | | 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 | 101.93479 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total GH31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 102.10515 | | | 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 | 102.21159 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB30 On 10/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB30U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB31 On 10/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB31U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB32 On 28/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB32U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB33 On 03/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB33U | | | | | | | | | | 0.00 | 0 | 0 |
| GRL35 On 12/06/2029 Spot Bond | | | 4.15000 | 104.03746 | 4.15000 | 104.01657 | | | | 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 | 101.76436 | | | | 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 | 100.86170 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 101.53214 | | | | 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 | 100.91847 | | | | 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 | 102.58779 | | | | 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 | 100.85559 | | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 101.87326 | | | | 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 | | | 8.93500 | 104.68521 | 8.93500 | 104.66020 | | | | 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 | 101.55386 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 102.33311 | | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 102.04411 | | | | 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 | | | 9.93500 | 100.53442 | 9.93500 | 100.50779 | | | | 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 | 100.61055 | | | | 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 | 100.82903 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 102.14269 | | | | 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 | 101.58417 | | | | 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 | 102.83373 | | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.12807 | | | | 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 | 101.37346 | | | | 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 | 101.40769 | | | | 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 | 101.87525 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.72025 | | | | 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 | 100.55958 | | | | 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 | 100.57361 | | | | 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 | 100.90818 | | | | 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 | 101.04813 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.99502 | | | | 0.00 | 0 | 0 |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.27555 | | | | 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 |
| 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 | 100.72247 | | | | 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 | 101.65106 | | | | 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 |
| HIL02U On 31/10/2022 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 HIL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL02U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 100.75376 | | | | 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 | 100.76334 | | | | 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 | 101.14383 | | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 101.03259 | | | | 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 | 101.46704 | | | | 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 | 101.70705 | | | | 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 | 101.51926 | | | | 0.00 | 0 | 0 |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 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 | 99.79928 | | | | 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 | 101.03817 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|------------------------|
| Total HPF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.99729 | | | 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 | | | 7.39500 | 104.37076 | 7.39500 | 104.35017 | | | 0.00 | 0 | 50,000,000,000 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 62.84182 | 100.00000 | 62.70350 | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 4.18500 | 294.16037 | 4.18500 | 294.10103 | | | 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 | | | 4.37500 | 4.37500 | 4.37500 | 294.62729 | | | 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 | | | 4.50000 | 78.12705 | 4.50000 | 95.37190 | | | 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 | | | 10.80000 | 91.31056 | 10.80000 | 91.28447 | | 3,456,000,000,000.00 | | 320,000,000 | 102,723,400,000 |
| Total HWAY34 SPOT | | | | | | | | 3,456,000,000,000.00 | | 320,000,000 | 102,723,400,000 |
| Total For HWAY34 | | | | | | | | 3,456,000,000,000.00 | | 320,000,000 | 102,723,400,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.65872 | 100.00000 | 11.63306 | | 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 | | | 10.80000 | 91.00575 | 10.80000 | 90.97974 | | 3,456,000,000,000.00 | | 320,000,000 | 6,410,000,000 |
| Total HWAY35 SPOT | | | | | | | | 3,456,000,000,000.00 | | 320,000,000 | 6,410,000,000 |
| Total For HWAY35 | | | | | | | | 3,456,000,000,000.00 | | 320,000,000 | 6,410,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.65839 | 100.00000 | 11.63273 | | 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 | 100.68337 | | | 0.00 | 0 | 15,000,000,000 |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| Total For HWF11 | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.48707 | | | 0.00 | 0 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|----------------------|
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 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 | | | 3.41500 | 136.53385 | 3.39000 | 136.67509 | | | 705,618,511,445,000.00 | 206,623,283,000 | 199,342,511,000 | |
| Total I2025 SPOT | | | | | | | | | 15,618,511,445,000.00 | 206,623,283,000 | 199,342,511,000 | |
| Total For I2025 | | | | | | | | | 15,618,511,445,000.00 | 206,623,283,000 | 199,342,511,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.58000 | 100.91054 | 3.58000 | 100.89182 | | | 139,030,376,148,000.00 | 38,835,300,600 | 90,459,106,300 | |
| Total I2029 SPOT | | | | | | | | | 19,030,376,148,000.00 | 38,835,300,600 | 90,459,106,300 | |
| Total For I2029 | | | | | | | | | 19,030,376,148,000.00 | 38,835,300,600 | 90,459,106,300 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.67000 | 101.22566 | 3.67000 | 101.20653 | | | 325,964,572,115,000.00 | 88,818,684,500 | 98,687,916,000 | |
| Total I2033 SPOT | | | | | | | | | 25,964,572,115,000.00 | 88,818,684,500 | 98,687,916,000 | |
| Total For I2033 | | | | | | | | | 25,964,572,115,000.00 | 88,818,684,500 | 98,687,916,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.70000 | 118.62231 | 3.73000 | 118.09500 | | | 474,479,120,740,000.00 | 128,237,600,200 | 249,596,400,900 | |
| Total I2038 SPOT | | | | | | | | | 14,479,120,740,000.00 | 128,237,600,200 | 249,596,400,900 | |
| Total For I2038 | | | | | | | | | 14,479,120,740,000.00 | 128,237,600,200 | 249,596,400,900 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.80000 | 107.98225 | 3.80000 | 107.96158 | | | 470,468,876,960,000.00 | 123,807,599,200 | 228,002,813,800 | |
| Total I2046 SPOT | | | | | | | | | 10,468,876,960,000.00 | 123,807,599,200 | 228,002,813,800 | |
| Total For I2046 | | | | | | | | | 10,468,876,960,000.00 | 123,807,599,200 | 228,002,813,800 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.81000 | 112.13234 | 3.82000 | 111.89106 | | | 838,949,904,012,000.00 | 220,196,825,200 | 351,220,625,722 | |
| Total I2050 SPOT | | | | | | | | | 18,949,904,012,000.00 | 220,196,825,200 | 351,220,625,722 | |
| Total For I2050 | | | | | | | | | 18,949,904,012,000.00 | 220,196,825,200 | 351,220,625,722 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 101.76447 | | | | 0.00 | 0 | 900,000,000 |
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For IBL100 | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| IBL101 On 24/05/2022 Spot Bond | | | 8.41000 | 8.41000 | 8.41000 | 105.72486 | | | | 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 | 102.14710 | | | | 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 | 100.61028 | | | | 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 | 100.44455 | | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.82145 | | | | 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 | | | 4.13500 | 294.68341 | 4.13500 | 294.62438 | | | | 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 | 101.48916 | | | | 0.00 | 0 | 0 |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 100.06688 | | | | 0.00 | 0 | 0 |
| Total IBL112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL112 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.81272 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.11339 | | | | 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 | 99.80710 | | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.16502 | | | | 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 | 100.41278 | | | | 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 | 99.87237 | | | | 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 | 100.63813 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.11232 | | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 99.95744 | | | | 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 | 100.88038 | | | | 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 | 100.72019 | | | | 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 | 101.88469 | | | | 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 | 100.70594 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL131 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.01230 | | | | 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 | 99.99985 | | | | 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 | 101.34463 | | | | 0.00 | 4,600,000,000 | 2,300,000,000 |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 4,600,000,000 | 2,300,000,000 |
| Total For IBL133 | | | | | | | | | | 0.00 | 4,600,000,000 | 2,300,000,000 |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.57790 | | | | 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 | | | 3.62000 | 3.62000 | 3.62000 | 159.46380 | | | | 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 | 111.55900 | 10.00000 | 111.53000 | | | | 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 | | | 8.25000 | 102.17012 | 8.25000 | 102.14736 | | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 8.01000 | 103.27323 | 8.01000 | 103.25119 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.05500 | 106.58943 | 9.05500 | 106.56378 | | | | 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 | 100.67101 | | | | 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 | | | 3.72000 | 159.15759 | 3.72000 | 159.12755 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 100.21595 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 102.60953 | | | | 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 | | | 9.14500 | 106.99495 | 9.14500 | 106.96896 | | | | 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 | 100.81353 | | | | 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 | | | 7.99000 | 103.07956 | 7.99000 | 103.05762 | | | | 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 | 36.32715 | 100.00000 | 36.24719 | | | | 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 | 101.96330 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 100.67335 | | | | 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 | 102.62892 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.60859 | | | | 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 | 11.06968 | 100.00000 | 11.04532 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.04000 | 100.75911 | 8.04000 | 100.73742 | | | | 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 | 101.81332 | | | | 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 | | | 9.23500 | 105.72838 | 9.23500 | 105.70244 | | | | 0.00 | 0 | 882,995,400 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 882,995,400 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 882,995,400 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.15046 | | | | 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 | | | 11.59000 | 98.11478 | 11.59000 | 98.03915 | | | | 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 | 101.63779 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.60390 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.73500 | 110.08518 | 9.73500 | 110.05659 | | | | 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 | 100.82939 | | | | 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 | 101.06459 | | | | 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 | 99.99994 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.40444 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.30214 | | | | 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 | 100.08745 | | | | 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 | 101.36534 | | | | 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 | 101.78377 | | | | 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 | 101.33377 | | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP10 On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP11 On 05/04/2025 Spot Bond | | | 100.00000 | 6.10987 | 100.00000 | 6.09634 | | | | 0.00 | 0 | 0 |
| Total IDCP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP12 On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP13 On 10/12/2024 Spot Bond | | | 8.63500 | 104.04841 | 8.63500 | 104.02438 | | | | 0.00 | 0 | 0 |
| Total IDCP13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP14 On 14/04/2021 Spot Bond | | | 8.15000 | 101.51465 | 8.15000 | 101.49250 | | | | 0.00 | 0 | 0 |
| Total IDCP14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP14 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 111.55900 | 10.00000 | 111.53000 | | | | 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 | 101.72489 | | | | 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 | 100.26961 | | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.28901 | | | | 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 | 101.65919 | | | | 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 | 90.36883 | | | | 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 | 100.25686 | | | | 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 | 100.18248 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 101.43127 | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.60221 | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 10.29000 | 106.05127 | 10.29000 | 106.02236 | | | 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 | 104.84693 | | | 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 |
| IPC28U On 10/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 60,000,000,000 | 30,000,000,000 | |
| Total IPC28U SPOT | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 30,000,000,000 | |
| Total For IPC28U | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 30,000,000,000 | |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | 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 | 101.61804 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.47954 | | | 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 | 101.34632 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 101.15903 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 101.17260 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.18617 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.28252 | | | | 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 | 101.96544 | | | | 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 | 101.35481 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.16060 | | | | 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 | 100.65075 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.02203 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.02209 | | | | 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 | 101.11251 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total IPF30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 101.52970 | | | 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 | 100.99894 | | | 0.00 | 0 | 0 |
| Total IPF32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF32 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC27 On 24/01/2020 Spot Bond | | | | | 0.00000 | 100.35655 | | | 0.00 | 0 | 0 |
| Total IPFC27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC27 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.78235 | 2.75000 | 100.77486 | | | 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 | | | 6.85000 | 146.98094 | 6.85000 | 146.94089 | | | 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 | | | 5.39000 | 5.39000 | 5.39000 | 124.09992 | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 5.39000 | 5.39000 | 5.39000 | 124.09992 | | | 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 | 101.66585 | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.48540 | | | 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 | | | 10.19000 | 105.74991 | 10.19000 | 105.72135 | | | 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 | 106.97440 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 104.34701 | | | | 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 | 101.51784 | | | | 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 | | | 5.82000 | 5.82000 | 5.82000 | 152.26726 | | | | 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 | 105.35119 | | | | 0.00 | 0 | 2,000,000,000 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| IV041 On 29/09/2021 Spot Bond | | | 10.54000 | 103.82967 | 10.54000 | 103.80038 | | | | 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 | 104.32722 | | | | 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 | | | 10.43000 | 10.43000 | 10.43000 | 103.39439 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.35791 | | | | 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 | | | 4.77000 | 155.68375 | 4.77000 | 155.65001 | | | | 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 | 103.52326 | | | | 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 | 101.64271 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | 5.55000 | 161.37767 | 5.55000 | 161.33924 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA698 On 09/11/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 7.35000 | | | | 0.00 | 0 | 0 |
| Total IVA698 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA698 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA966 On 14/11/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.86306 | | | | 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 | | | 7.15000 | 7.15000 | 7.15000 | 99.45450 | | | | 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 | 99.30959 | | | | 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 | | | 7.25000 | 7.25000 | 7.25000 | 98.80286 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| Total IVA975 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA975 | | | | | | | | | 0.00 | 0 | 0 |
| IVA977 On 14/01/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.64918 | | | 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 | 98.61000 | | 8,820,000,000,000.00 | 1,200,000,000 | 600,000,000 | |
| Total IVA978 SPOT | | | | | | | | 8,820,000,000,000.00 | 1,200,000,000 | 600,000,000 | |
| Total For IVA978 | | | | | | | | 8,820,000,000,000.00 | 1,200,000,000 | 600,000,000 | |
| IVA979 On 23/01/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.47313 | | 10,290,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| Total IVA979 SPOT | | | | | | | | 10,290,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| Total For IVA979 | | | | | | | | 10,290,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| IVA980 On 30/01/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.33663 | | 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 | 98.20051 | | 7,350,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total IVA981 SPOT | | | | | | | | 7,350,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total For IVA981 | | | | | | | | 7,350,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| IVA982 On 13/02/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.06477 | | 0.00 | 0 | 0 | |
| Total IVA982 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVA982 | | | | | | | | 0.00 | 0 | 0 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | 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 | 101.02103 | | 0.00 | 0 | 0 | |
| Total IVC034 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC034 | | | | | | | | 0.00 | 0 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 8.06000 | 104.83063 | 8.06000 | 104.80812 | | 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 | 99.79582 | | 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 | 101.33954 | | 0.00 | 0 | 0 | |
| Total IVC055 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC055 | | | | | | | | 0.00 | 0 | 0 | |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.03207 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 101.93488 | | | | 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 | | | 8.91000 | 108.19944 | 8.91000 | 108.17367 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.07935 | | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.31646 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.09682 | | | | 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 | 101.56575 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 101.45769 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.08517 | | | | 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 | 100.53379 | | | | 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 | | | 8.56000 | 101.53120 | 8.56000 | 101.50808 | | | | 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 | 99.84899 | | | | 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 | 101.42447 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.33138 | | | | 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 | 103.46438 | | | | 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 | 100.34713 | | | | 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 | 100.48826 | | | | 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 | 102.60671 | | | | 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 | 101.89239 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.83718 | | | | 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 | 101.65084 | | | | 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 | 101.52023 | | | | 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 | 101.58787 | | | | 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 | 101.14553 | | | | 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 | 101.49832 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.49016 | | | | 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 | 101.65604 | | | | 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 | 100.15040 | | | | 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 | 100.47401 | | | | 0.00 | 0 | 0 |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC157 On 27/02/2020 Spot Bond | | | | | 0.00000 | 101.63102 | | | | 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 | 100.88593 | | | | 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 | 101.05791 | | | | 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 | 100.79283 | | | | 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 | 100.06996 | | | | 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 | 99.86988 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.36164 | | | | 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 | 101.16143 | | | | 0.00 | 0 | 0 |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF407 On 07/04/2020 Spot Bond | | | | | 0.00000 | 100.72026 | | | | 0.00 | 0 | 0 |
| Total IVF407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF407 | | | | | | | | | | 0.00 | 0 | 0 |
| IVF70U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total 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 | 100.32932 | | | | 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 | 101.46710 | | | | 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 | 101.07353 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 8.26500 | 103.96491 | 8.26500 | 103.94191 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.86453 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.88167 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.59700 | | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.72269 | | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.78584 | | | | 0.00 | 0 | 0 |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.50658 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP014 On 01/11/2024 Spot Bond | | | | | 0.00000 | 100.25105 | | | | 0.00 | 0 | 0 |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.71426 | | | | 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 | 100.79449 | | | | 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 | | | 9.72500 | 121.06787 | 9.72500 | 121.03630 | | | | 0.00 | 0 | 80,000,000 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| LBK11 On 28/11/2019 Spot Bond | | | 8.06000 | 104.46398 | 8.06000 | 104.44100 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/1 On 28/11/2019 Spot Bond | | | 9.62000 | 104.39727 | 9.62000 | 104.36988 | | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 102.03209 | 9.71000 | 102.00569 | | | | 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 | 103.90919 | | | | 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 | 101.85175 | | | | 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 | 101.51829 | | | | 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 | 104.41434 | | | | 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 | | | 8.59500 | 108.02021 | 8.59500 | 107.99538 | | | | 0.00 | 0 | 2,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total 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 | 102.08256 | | | | 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 | 103.81744 | | | | 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 | | | 8.91500 | 106.30926 | 8.91500 | 106.28393 | | | | 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 | 101.51515 | | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 102.53858 | | | | 0.00 | 0 | 0 |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK28 On 15/05/2028 Spot Bond | | | 10.23500 | 101.78877 | 10.23500 | 101.76116 | | | | 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 | | | 8.72000 | 107.20251 | 8.72000 | 107.17752 | | | | 0.00 | 0 | 0 |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.19386 | | | | 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 | 101.86624 | | | | 0.00 | 0 | 0 |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.09006 | | | | 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 | 102.19067 | | | | 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 | 101.30204 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK36 On 25/06/2020 Spot Bond | | | | | 0.00000 | 101.05399 | | | | 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 | 101.14499 | | | | 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 | | | 7.64000 | 103.34019 | 7.64000 | 103.31913 | | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 102.31979 | | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 8.99500 | 104.10413 | 8.99500 | 104.07910 | | | | 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 | 102.86034 | | | | 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 | 104.44640 | | | | 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 | 104.86254 | | | | 0.00 | 0 | 0 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 100.83542 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC12L On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC12U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC13L On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC13U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC14L On 17/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total LHC14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC14U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.59000 | 99.96552 | 12.59000 | 99.93106 | | | | 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 | 99.96615 | | | | 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 | 99.96958 | | | | 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 | 99.96579 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.54011 | | | | 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 | 100.38128 | | | | 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 | 99.81187 | | | | 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 | 99.82187 | | | | 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 | 99.78676 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 101.36182 | | | | 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 | 100.31475 | | | | 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 | 99.68887 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 12/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 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 | 98.78357 | | | | 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 | 99.88902 | | | | 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 | 99.82781 | | | | 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 | | | | | 0.00000 | 99.75990 | | | | 0.00 | 0 | 0 |
| Total MAQ167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ167 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 29/11/2019 Spot Bond | | | | | 0.00000 | 99.68868 | | | | 0.00 | 0 | 0 |
| Total MAQ168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ168 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.23364 | | | | 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 | 101.85044 | | | | 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 | 100.07214 | | | | 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 | 99.87777 | | | | 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 | 101.34440 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total MBF062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF062 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.46256 | | | | 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 | 100.89864 | | | | 0.00 | 0 | 0 |
| Total MBF064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF064 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.93710 | | | | 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 | 100.70278 | | | | 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 | 101.72218 | | | | 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 | 100.17732 | | | | 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 | 101.77649 | | | | 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 | 101.80968 | | | | 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 | 100.63261 | | | | 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 | 100.32573 | | | | 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 | 100.32811 | | | | 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 | 100.99826 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.01073 | | | | 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 | 101.75265 | | | | 0.00 | 0 | 0 |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.71138 | | | | 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 | 100.99828 | | | | 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 | 101.01075 | | | | 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 | 101.76296 | | | | 0.00 | 0 | 0 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 113.95493 | | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0: On 17/03/2021 Spot Bond | | | 8.01500 | 104.11748 | 8.01500 | 104.09501 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0: On 01/06/2020 Spot Bond | | | | | 0.00000 | 101.96811 | | | | 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 | | | 11.18500 | 11.18500 | 11.18500 | 103.26484 | | | | 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 | | | 9.39500 | 106.18964 | 9.39500 | 106.16315 | | | | 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 | 102.53585 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.30005 | | | | 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 | 114.04555 | | | | 0.00 | 0 | 0 |
| Total MQB003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB003 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.27975 | | | | 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 | 102.24754 | | | | 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 | 101.42682 | | | | 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 | 101.79440 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 103.08037 | | | | 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 | 102.07381 | | | | 0.00 | 0 | 0 |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.32136 | | | | 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 | 101.67814 | | | | 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 | 100.02152 | | | | 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 | 100.02198 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.68221 | | | | 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 | 101.73059 | | | | 0.00 | 0 | 0 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 101.78694 | | | | 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 | 101.64273 | | | | 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 | 101.69024 | | | | 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 | 100.10220 | | | | 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 | 101.50930 | | | | 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 | 99.76903 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 99.77007 | | | | 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 | 99.77282 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.31734 | | | | 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 | 101.37049 | | | | 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 | 101.37551 | | | | 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 | 101.30161 | | | | 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 | 101.54569 | | | | 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 | 102.97861 | | | | 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 | 101.13060 | | | | 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 | 101.19100 | | | | 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 | 101.40230 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.58174 | | | | 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 | 101.74662 | | | | 0.00 | 0 | 0 |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 8.51500 | 99.20223 | 8.51500 | 99.17975 | | | | 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 | | | 7.53000 | 104.81426 | 7.53000 | 104.79309 | | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 8.99500 | 106.11884 | 8.99500 | 106.09347 | | | | 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 | | | 10.18500 | 104.49184 | 10.18500 | 104.46365 | | | | 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 | 100.59496 | | | | 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 | 100.28910 | | | | 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 | 100.29295 | | | | 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 | | | | | 0.00000 | 100.38667 | | | | 0.00 | 0 | 0 |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.39292 | | | | 0.00 | 0 | 0 |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 7.71500 | 105.27337 | 7.71500 | 105.25171 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/On 19/03/2021 Spot Bond | | | 7.70000 | 103.51273 | 7.70000 | 103.49126 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/On 19/03/2021 Spot Bond | | | 9.38000 | 101.39471 | 9.38000 | 101.36919 | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13/On 19/03/2024 Spot Bond | | | 8.79500 | 104.76761 | 8.79500 | 104.74284 | | | 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 | | | 7.61000 | 106.07171 | 7.61000 | 106.05007 | | | 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 | | | 7.86000 | 104.10422 | 7.86000 | 104.08240 | | | 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 | | | 8.57000 | 105.97665 | 8.57000 | 105.95249 | | | 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 | | | 8.92500 | 105.52626 | 8.92500 | 105.50109 | | | 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 | | | 8.48000 | 104.57612 | 8.48000 | 104.55240 | | 12,720,000,000,000.00 | 1,500,000,000 | 1,500,000,000 | 1,500,000,000 |
| Total NBK18A SPOT | | | | | | | | 12,720,000,000,000.00 | 1,500,000,000 | 1,500,000,000 | 1,500,000,000 |
| Total For NBK18A | | | | | | | | 12,720,000,000,000.00 | 1,500,000,000 | 1,500,000,000 | 1,500,000,000 |
| NBK19/On 01/06/2022 Spot Bond | | | 8.39000 | 107.15322 | 8.39000 | 107.12916 | | 0.00 | 0 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For NBK19A | | | | | | | | 0.00 | 0 | 0 | 0 |
| NBK20/On 01/06/2026 Spot Bond | | | 9.18500 | 110.34821 | 9.18500 | 110.32114 | | 0.00 | 0 | 0 | 30,000,000 |
| Total NBK20A SPOT | | | | | | | | 0.00 | 0 | 0 | 30,000,000 |
| Total For NBK20A | | | | | | | | 0.00 | 0 | 0 | 30,000,000 |
| NBK20/On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.22415 | | 0.00 | 0 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For NBK20B | | | | | | | | 0.00 | 0 | 0 | 0 |
| NBK21/On 21/07/2027 Spot Bond | | | 9.94500 | 106.91323 | 9.94500 | 106.88502 | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22/On 19/11/2022 Spot Bond | | | 8.37500 | 109.30441 | 8.37500 | 109.28004 | | | | 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 | | | 9.45500 | 110.71127 | 9.45500 | 110.68347 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 100.22270 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/On 19/11/2027 Spot Bond | | | 9.43500 | 113.59089 | 9.43500 | 113.56245 | | | | 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 | 100.02143 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25/On 17/02/2023 Spot Bond | | | 8.69500 | 8.69500 | 8.69500 | 107.97293 | | | | 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 | 102.89909 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 16.01437 | 100.00000 | 15.97873 | | | | 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 | 103.56292 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27/On 10/05/2026 Spot Bond | | | 9.74500 | 106.73360 | 9.74500 | 106.70571 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28/On 02/08/2023 Spot Bond | | | 8.33500 | 108.04125 | 8.33500 | 108.01729 | | | | 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 | 102.39563 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/ On 31/07/2026 Spot Bond | | | 9.18500 | 109.45014 | 9.18500 | 109.42343 | | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30/ On 20/02/2024 Spot Bond | | | 8.33000 | 106.67825 | 8.33000 | 106.65460 | | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 102.83040 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31/ On 09/11/2023 Spot Bond | | | 8.36500 | 103.58474 | 8.36500 | 103.56142 | | | | 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 | 99.86254 | | | | 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 | 100.97174 | | | | 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 | 101.64770 | | | | 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 | 104.70176 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.34589 | | | | 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 | | | 10.96000 | 10.96000 | 10.96000 | 59.70682 | | | | 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 | 104.52160 | | | | 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 | 102.08826 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 102.82357 | | | | 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 | 104.10999 | | | | 0.00 | 0 | 0 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.10465 | | | | 0.00 | 0 | 0 |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.79112 | | | | 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 | 101.06783 | | | | 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 | 101.68067 | | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.02040 | | | | 0.00 | 0 | 0 |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.52951 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.39529 | | | | 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 | 102.04453 | | | | 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 | 101.90340 | | | | 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 | 102.27370 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.94008 | | | | 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 | 101.07364 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.23697 | | | | 0.00 | 0 | 0 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.24106 | | | | 0.00 | 0 | 0 |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.24420 | | | | 0.00 | 0 | 0 |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.24897 | | | | 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 | 101.28741 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.13000 | 103.38265 | 10.13000 | 103.35459 | | | | 0.00 | 0 | 600,000,000 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.28022 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.16500 | 102.64964 | 10.16500 | 102.62168 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.28741 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.29879 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.31317 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.25834 | | | | 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 | 99.87457 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11U | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 100.70599 | | | | 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 | 102.66586 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 8.69000 | 105.68698 | 8.69000 | 105.66256 | | | | 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 | 109.07031 | | | | 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 | 109.60845 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 100.64480 | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total NET52 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total For NET52 | | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 105.32668 | | | | 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 | 106.30018 | | | | 0.00 | 0 | 1,500,000,000 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 102.26513 | | | 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 | 105.49320 | | | 0.00 | 0 | 1,500,000,000 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.72819 | | | 0.00 | 0 | 0 |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | 0 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 102.07812 | | | 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 | 100.85827 | | | 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 | 106.58365 | | | 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 | 100.68637 | | | 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 | 101.81861 | | | 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 | 101.05753 | | | 0.00 | 0 | 0 |
| Total NGT104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT104 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 100.03590 | 13.50000 | 100.00000 | | | 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 | 100.74232 | | | 0.00 | 0 | 0 |
| Total NHM006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM006 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 100.77826 | | | | 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 | 100.37727 | | | | 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 | 100.43196 | | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.97754 | | | | 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 | 102.26522 | | | | 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 | 101.74284 | | | | 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 | 101.62305 | | | | 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 | | | 4.66000 | 4.66000 | 4.66000 | 206.90850 | | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 177.25073 | | | | 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 | | | 4.14500 | 4.14500 | 4.14500 | 131.76464 | | | | 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 | | | 4.43000 | 4.43000 | 4.43000 | 93.96425 | | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NI38 | On | 31/01/2038 | Spot Bond | | | 4.88000 | 4.88000 | 4.88000 | 100.55015 | | | 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 | | | 4.25000 | 4.25000 | 4.25000 | 131.09778 | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 | On | 07/12/2033 | Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 | On | 31/01/2025 | Spot Bond | | | 4.64000 | 4.64000 | 4.64000 | 128.65434 | | | 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 | | | 4.73000 | 4.73000 | 4.73000 | 171.25412 | | | 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 | | | 5.11000 | 166.61282 | 5.11000 | 166.57510 | | | 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 | | | 4.59500 | 104.60840 | 4.59500 | 104.58624 | | | 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 | | | 7.44000 | 104.09727 | 7.44000 | 104.07661 | | | 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 | 100.89780 | | | 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 | 101.08706 | | | 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 | 101.37389 | | | 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 | 100.85602 | | | 0.00 | 0 | 0 |
| Total NN014 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN014 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NN015 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.66311 | | | | 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 | 100.48772 | | | | 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 | 100.11301 | | | | 0.00 | 0 | 0 |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 109.87520 | | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | 0 |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 98.89115 | | | | 0.00 | 0 | 0 |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | 0 |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 100.11754 | | | | 0.00 | 0 | 0 |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 101.94471 | | | | 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 | 99.77007 | | | | 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 | 101.45997 | | | | 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 | 101.50972 | | | | 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 | 103.90052 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.29419 | | | | 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 | 101.29419 | | | | 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 | 99.61122 | | | | 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 | 103.22759 | | | | 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 | 103.07830 | | | | 0.00 | 0 | 0 |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 103.65219 | | | | 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 | 103.52256 | | | | 0.00 | 0 | 0 |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 9.07500 | 9.07500 | 9.07500 | 103.01478 | | | | 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 | 101.98152 | | | | 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 | 101.95360 | | | | 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 | 101.95591 | | | | 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 | 101.87735 | | | | 0.00 | 0 | 0 |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.27000 | 8.27000 | 8.27000 | 103.57492 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.94923 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B20 On 22/05/2023 Spot Bond | | | | | 0.00000 | 102.04555 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B21 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.98945 | | | | 0.00 | 0 | 0 |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C10 On 22/05/2020 Spot Bond | | | 8.47000 | 8.47000 | 8.47000 | 103.61845 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C17 On 22/05/2020 Spot Bond | | | | | 0.00000 | 102.04560 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D5 On 22/05/2020 Spot Bond | | | | | 0.00000 | 102.26968 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA022 On 31/10/2022 Spot Bond | | | 8.19000 | 110.92624 | 8.19000 | 110.90178 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA023 On 31/05/2023 Spot Bond | | | 4.26500 | 186.95718 | 4.26500 | 186.91907 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA028 On 30/11/2028 Spot Bond | | | 10.42500 | 116.06769 | 10.42500 | 116.03547 | | | | 0.00 | 0 | 6,140,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| NRA028/R186 On 30/11/2028 Spot Bond | | | 100.00000 | 17.75293 | 100.00000 | 17.71365 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 100.71260 | | | | 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 | 100.88418 | | | | 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 | 102.20683 | | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.41136 | | | | 0.00 | 0 | 0 |
| Total NTC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC22 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.67047 | | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.99203 | | | | 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 | 101.43683 | | | | 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 | 101.54363 | | | | 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 | 99.76772 | | | | 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 | 101.96002 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 7.66500 | 104.32080 | 7.66500 | 104.29896 | | | | 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 | 101.63529 | | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------------|
| OML05 On 19/03/2020 Spot Bond | | | 8.13500 | 8.13500 | 8.13500 | 101.97096 | | | 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 | | | 8.99500 | 104.28582 | 8.99500 | 104.26061 | | | 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 | | | 10.28500 | 104.33106 | 10.28500 | 104.30233 | | | 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 | 102.14574 | | | 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 | | | 8.99500 | 106.44593 | 8.99500 | 106.42021 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 10.38500 | 105.98451 | 10.38500 | 105.95504 | | 74,772,000,000.00 | | 7,200,000 | 923,600,000 |
| Total OML10 SPOT | | | | | | | | 74,772,000,000.00 | | 7,200,000 | 923,600,000 |
| Total For OML10 | | | | | | | | 74,772,000,000.00 | | 7,200,000 | 923,600,000 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 101.54279 | | | 0.00 | 0 | 0 |
| Total OML11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML11 | | | | | | | | | 0.00 | 0 | 0 |
| PBAJ1U On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1U On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1U On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1U On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1U On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 111.55900 | 10.00000 | 111.53000 | | | | 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 | 101.45671 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 101.75144 | | | 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 | 101.70995 | | | 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 | 101.81355 | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | 0.00 | 0 | 0 |
| PMM52 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.64344 | | | 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 | 100.81232 | | | 0.00 | 0 | 0 |
| Total PMM53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM53 | | | | | | | | | 0.00 | 0 | 0 |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.11197 | | | 0.00 | 0 | 0 |
| Total PMM54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM54 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.91229 | | | 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 | 101.99264 | | | 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 | 102.15331 | | | 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 | 102.17626 | | | 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 | 102.19921 | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | 0.00 | 0 | 0 |

| 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 Spot Bond | | | 8.45500 | 114.89822 | 8.38500 | 115.26656 | | | 092,090,376,189,000.00 | 3,322,541,735,800 | 1,960,516,796,800 |
| Total R186 SPOT | | | | | | | | | 12,090,376,189,000.00 | 322,541,735,800 | 960,516,796,800 |
| Total For R186 | | | | | | | | | 12,090,376,189,000.00 | 322,541,735,800 | 960,516,796,800 |
| R197 On 07/12/2023 Spot Bond | | | 3.06500 | 306.15295 | 3.06500 | 306.10039 | | | 28,970,434,557,000.00 | 9,452,017,800 | 45,268,742,900 |
| Total R197 SPOT | | | | | | | | | 28,970,434,557,000.00 | 9,452,017,800 | 45,268,742,900 |
| Total For R197 | | | | | | | | | 28,970,434,557,000.00 | 9,452,017,800 | 45,268,742,900 |
| R202 On 07/12/2033 Spot Bond | | | 3.68000 | 229.88611 | 3.66000 | 230.34234 | | | 4,444,316,864,000.00 | 1,207,694,800 | 285,580,507,800 |
| Total R202 SPOT | | | | | | | | | 4,444,316,864,000.00 | 1,207,694,800 | 285,580,507,800 |
| Total For R202 | | | | | | | | | 4,444,316,864,000.00 | 1,207,694,800 | 285,580,507,800 |
| R2023 On 28/02/2023 Spot Bond | | | 7.45500 | 102.41525 | 7.39500 | 102.56839 | | | 692,411,510,337,000.00 | 897,707,781,400 | 1,264,031,735,000 |
| Total R2023 SPOT | | | | | | | | | 12,411,510,337,000.00 | 897,707,781,400 | 264,031,735,000 |
| Total For R2023 | | | | | | | | | 12,411,510,337,000.00 | 897,707,781,400 | 264,031,735,000 |
| R2030 On 31/01/2030 Spot Bond | | | 9.08500 | 95.13713 | 9.08500 | 95.11416 | | | 660,968,753,840,000.00 | 1,613,755,504,000 | 1,231,340,444,500 |
| Total R2030 SPOT | | | | | | | | | 10,968,753,840,000.00 | 613,755,504,000 | 231,340,444,500 |
| Total For R2030 | | | | | | | | | 10,968,753,840,000.00 | 613,755,504,000 | 231,340,444,500 |
| R2032 On 31/03/2032 Spot Bond | | | 9.42500 | 92.49427 | 9.42500 | 92.47101 | | | 043,978,997,887,500.00 | 1,383,976,551,500 | 1,133,975,390,000 |
| Total R2032 SPOT | | | | | | | | | 13,978,997,887,500.00 | 383,976,551,500 | 133,975,390,000 |
| Total For R2032 | | | | | | | | | 13,978,997,887,500.00 | 383,976,551,500 | 133,975,390,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.70500 | 95.24359 | 9.70500 | 95.21866 | | | 869,732,981,234,000.00 | 2,047,370,734,800 | 1,332,126,941,100 |
| Total R2035 SPOT | | | | | | | | | 19,732,981,234,000.00 | 047,370,734,800 | 332,126,941,100 |
| Total For R2035 | | | | | | | | | 19,732,981,234,000.00 | 047,370,734,800 | 332,126,941,100 |
| R2037 On 31/01/2037 Spot Bond | | | 9.85500 | 91.27552 | 9.85500 | 91.25166 | | | 233,813,456,026,000.00 | 1,139,910,041,200 | 1,297,441,562,800 |
| Total R2037 SPOT | | | | | | | | | 13,813,456,026,000.00 | 139,910,041,200 | 297,441,562,800 |
| Total For R2037 | | | | | | | | | 13,813,456,026,000.00 | 139,910,041,200 | 297,441,562,800 |
| R2040 On 31/01/2040 Spot Bond | | | 9.99500 | 93.97212 | 9.99500 | 93.94722 | | | 605,744,858,433,500.00 | 560,854,913,300 | 915,012,408,400 |
| Total R2040 SPOT | | | | | | | | | 15,744,858,433,500.00 | 560,854,913,300 | 915,012,408,400 |
| Total For R2040 | | | | | | | | | 15,744,858,433,500.00 | 560,854,913,300 | 915,012,408,400 |
| R2044 On 31/01/2044 Spot Bond | | | 10.05500 | 90.69819 | 10.05500 | 90.67402 | | | 110,521,504,868,000.00 | 1,204,427,797,600 | 1,318,766,132,000 |
| Total R2044 SPOT | | | | | | | | | 10,521,504,868,000.00 | 204,427,797,600 | 318,766,132,000 |
| Total For R2044 | | | | | | | | | 10,521,504,868,000.00 | 204,427,797,600 | 318,766,132,000 |
| R2048 On 28/02/2048 Spot Bond | | | 10.03500 | 89.75962 | 10.03500 | 89.73535 | | | 431,657,540,873,000.00 | 3,730,110,367,800 | 2,630,996,155,800 |
| Total R2048 SPOT | | | | | | | | | 11,657,540,873,000.00 | 730,110,367,800 | 630,996,155,800 |
| Total For R2048 | | | | | | | | | 11,657,540,873,000.00 | 730,110,367,800 | 630,996,155,800 |
| R207 On 15/01/2020 Spot Bond | | | 6.85000 | 102.41412 | 6.85000 | 102.39513 | | | 72,351,070,000,000.00 | 10,562,200,000 | 49,836,858,100 |
| Total R207 SPOT | | | | | | | | | 12,351,070,000,000.00 | 10,562,200,000 | 49,836,858,100 |
| Total For R207 | | | | | | | | | 12,351,070,000,000.00 | 10,562,200,000 | 49,836,858,100 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R208 On 31/03/2021 Spot Bond | | | 6.62500 | 100.96373 | 6.62500 | 100.94576 | | | 534,602,502,700,000.00 | 1,288,241,887,200 | 588,682,842,200 |
| Total R208 SPOT | | | | | | | | | 14,602,502,700,000.00 | 288,241,887,200 | 588,682,842,200 |
| Total For R208 | | | | | | | | | 14,602,502,700,000.00 | 288,241,887,200 | 588,682,842,200 |
| R209 On 31/03/2036 Spot Bond | | | 9.78000 | 72.19806 | 9.72000 | 72.56159 | | | 568,388,031,068,000.00 | 467,115,340,600 | 1,862,369,894,100 |
| Total R209 SPOT | | | | | | | | | 18,388,031,068,000.00 | 467,115,340,600 | 362,369,894,100 |
| Total For R209 | | | | | | | | | 18,388,031,068,000.00 | 467,115,340,600 | 362,369,894,100 |
| R210 On 31/03/2028 Spot Bond | | | 3.55000 | 186.80421 | 3.55000 | 186.76972 | | | 36,492,360,610,000.00 | 10,279,538,200 | 55,907,729,000 |
| Total R210 SPOT | | | | | | | | | 16,492,360,610,000.00 | 10,279,538,200 | 55,907,729,000 |
| Total For R210 | | | | | | | | | 16,492,360,610,000.00 | 10,279,538,200 | 55,907,729,000 |
| R212 On 31/01/2022 Spot Bond | | | 3.08000 | 161.32274 | 3.07000 | 161.32920 | | | 323,969,946,760,000.00 | 754,535,697,000 | 411,086,679,700 |
| Total R212 SPOT | | | | | | | | | 13,969,946,760,000.00 | 754,535,697,000 | 411,086,679,700 |
| Total For R212 | | | | | | | | | 13,969,946,760,000.00 | 754,535,697,000 | 411,086,679,700 |
| R213 On 28/02/2031 Spot Bond | | | 9.35500 | 85.20059 | 9.29000 | 85.57818 | | | 187,215,345,768,500.00 | 447,591,164,700 | 430,980,207,600 |
| Total R213 SPOT | | | | | | | | | 17,215,345,768,500.00 | 447,591,164,700 | 430,980,207,600 |
| Total For R213 | | | | | | | | | 17,215,345,768,500.00 | 447,591,164,700 | 430,980,207,600 |
| R214 On 28/02/2041 Spot Bond | | | 9.96500 | 70.92158 | 9.96500 | 70.90252 | | | 794,601,752,678,000.00 | 581,495,409,200 | 755,088,685,100 |
| Total R214 SPOT | | | | | | | | | 14,601,752,678,000.00 | 581,495,409,200 | 755,088,685,100 |
| Total For R214 | | | | | | | | | 14,601,752,678,000.00 | 581,495,409,200 | 755,088,685,100 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RC007I 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 |
| RC008I 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 |
| RC009I 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 |
| RC010I On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC010U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC010U | | | | | | | | | 0.00 | 0 | 0 |
| RC011I 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 |
| RC012I On 24/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC012U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC012U | | | | | | | | | 0.00 | 0 | 0 |
| RC013I On 04/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC013U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC013U | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | 0.00 | 0 | 0 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | 0.00 | 0 | 0 |
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | 0.00 | 0 | 0 |
| RDF08I On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RDF09 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 |
| RDF10 On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | 0.00 | 0 | 0 |
| RDF11 On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | 0.00 | 0 | 0 |
| RDF12 On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | 0.00 | 0 | 0 |
| RDF13 On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | 0.00 | 0 | 0 |
| RDF14 On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | 0.00 | 0 | 0 |
| RDF15 On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | 0.00 | 0 | 0 |
| RDF16 On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | 0.00 | 0 | 0 |
| RDF17 On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | 0.00 | 0 | 0 |
| RDF18 On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF18U | | | | | | | | | 0.00 | 0 | 0 |
| RDF19 On 30/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF19U | | | | | | | | | 0.00 | 0 | 0 |
| RDF26 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| RDFB0: On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.92416 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For RDFB05 | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| RDFB0: On 30/09/2021 Spot Bond | | | | | 0.00000 | 102.24254 | | | 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 | 101.69356 | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.29281 | | | 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 | 101.94269 | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 27/11/2022 Spot Bond | | | | | 0.00000 | 101.79496 | | | 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 | 101.78952 | | | 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 | 101.41518 | | | 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 | 101.91822 | | | 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 | 100.14339 | | | 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 | 100.09234 | | | 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 | 100.21315 | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 101.11974 | | | | 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 | 101.15226 | | | | 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 | 101.18611 | | | | 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 | 101.00595 | | | | 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 | 99.78764 | | | | 0.00 | 0 | 0 |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.77952 | | | | 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 | 99.94033 | | | | 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 | 101.48642 | | | | 0.00 | 0 | 0 |
| Total RDFC48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC48 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 100.30049 | | | | 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 | 99.87795 | | | | 0.00 | 0 | 0 |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC50 | | | | | | | | | | 0.00 | 0 | 0 |
| REB16 On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB16U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC1 On 21/11/2019 Spot Bond | | | | | 0.00000 | 99.79576 | | | | 0.00 | 0 | 0 |
| Total REBC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC15 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.93537 | | | | 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 | 101.16211 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 101.30753 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 101.77210 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 102.63747 | | | | 0.00 | 0 | 0 |
| Total RED401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED401 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 102.20532 | | | | 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 | 100.02200 | | | | 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 | 100.02719 | | | | 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 | 101.03440 | | | | 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 | 101.21062 | | | | 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 | 100.68742 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES03U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 102.49632 | | | | 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 | 100.20117 | | | | 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 | 100.67725 | | | | 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 | 101.72652 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES42U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 7.94500 | 103.31586 | 7.94500 | 103.29387 | | | | 0.00 | 0 | 40,000,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 40,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| RW23 On 10/12/2023 Spot Bond | | | 9.04500 | 105.59576 | 9.04500 | 105.57023 | | | 0.00 | 0 | 179,077,900 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 179,077,900 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 179,077,900 |
| RW28 On 10/12/2028 Spot Bond | | | 10.91000 | 100.57897 | 10.91000 | 100.54979 | | | 0.00 | 0 | 80,000,000 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 80,000,000 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | 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 | 101.24825 | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2019 Spot Bond | | | | | 0.00000 | 102.11082 | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 100.71329 | | | 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 | 103.40889 | | | 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 | | | 9.59500 | 109.63800 | 9.59500 | 109.61008 | | | 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 | 102.67776 | | | 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 | 104.27266 | | | 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 | | | 8.94000 | 105.02788 | 8.94000 | 105.00279 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.27094 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.21676 | | | 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 | | | 7.82000 | 107.46548 | 7.82000 | 107.44295 | | 4,535,600,000,000.00 | | 580,000,000 | 580,000,000 |
| Total SBS19 SPOT | | | | | | | | 4,535,600,000,000.00 | | 580,000,000 | 580,000,000 |
| Total For SBS19 | | | | | | | | 4,535,600,000,000.00 | | 580,000,000 | 580,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.75500 | 106.26735 | 8.75500 | 106.24262 | | 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 | 104.41584 | | 0.00 | | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS21 | | | | | | | | 0.00 | | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.20000 | 109.14989 | 8.20000 | 109.12606 | | 0.00 | | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS27 | | | | | | | | 0.00 | | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.09500 | 99.49051 | 9.09500 | 99.46646 | | 0.00 | | 0 | 80,000,000 |
| Total SBS3 SPOT | | | | | | | | 0.00 | | 0 | 80,000,000 |
| Total For SBS3 | | | | | | | | 0.00 | | 0 | 80,000,000 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.08500 | 107.87827 | 9.08500 | 107.85208 | | 0.00 | | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS31 | | | | | | | | 0.00 | | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.18500 | 105.01906 | 9.18500 | 104.99316 | | 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 | 100.44176 | | 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 | | | 7.73500 | 102.31791 | 7.73500 | 102.29658 | | 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 | | | 8.47500 | 105.16741 | 8.47500 | 105.14370 | | 0.00 | | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS38 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS39 On 29/01/2030 Spot Bond | | | 9.52500 | 103.98686 | 9.52500 | 103.96057 | | | 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 | | | 7.99500 | 101.03352 | 7.99500 | 101.01200 | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 100.59288 | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.10000 | 104.94248 | 8.10000 | 104.91960 | | | 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 | | | 8.77500 | 108.58368 | 8.77500 | 108.55806 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.09500 | 109.68287 | 9.09500 | 109.65607 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.73312 | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 8.11000 | 109.71978 | 8.11000 | 109.69608 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.77025 | | | 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 | 100.44027 | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.20498 | | | 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 | | | 8.57500 | 104.41479 | 8.57500 | 104.39098 | | | 0.00 | 0 | 0 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBS51 On 31/01/2024 Spot Bond | | | 9.28000 | 9.28000 | 9.28000 | 104.43089 | | | 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 | 104.00856 | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.12272 | | | 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 | 101.63438 | | | 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 | 102.56726 | | | 0.00 | 800,000,000 | 4,300,000,000 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 800,000,000 | 4,300,000,000 |
| Total For SBS55 | | | | | | | | | 0.00 | 800,000,000 | 4,300,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 7.99000 | 105.95241 | 7.99000 | 105.92973 | | | 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 | 103.02873 | | | 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 | 103.67980 | | | 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 | 100.74354 | | | 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 | 101.57638 | | | 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 | 100.80074 | | | 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 | 100.51171 | | | 0.00 | 0 | 0 |
| Total SBS63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS63 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.15568 | | | | 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 | 99.93663 | | | | 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 | 101.03231 | | | | 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 | 101.08830 | | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.96500 | 296.47028 | 3.96500 | 296.41221 | | | | 0.00 | 0 | 147,000,000 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 147,000,000 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 147,000,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.76000 | 4.76000 | 4.76000 | 204.72953 | | | | 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 | 106.87497 | | | | 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 | 108.06237 | | | | 0.00 | 0 | 0 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.40291 | | | | 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 | 104.61617 | | | | 0.00 | 0 | 1,500,000,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.78801 | | | | 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 | | | 9.44500 | 107.75746 | 9.44500 | 107.73029 | | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.68042 | | | 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 | 101.09270 | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.10787 | | | 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 | 98.63206 | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.31253 | | | 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 | 99.93147 | | | 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 | 99.93532 | | | 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 | 99.93336 | | | 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 | 99.93544 | | | 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 | 99.92943 | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 99.92919 | | | | 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 | 99.92889 | | | | 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 | 99.93301 | | | | 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 | 99.92196 | | | | 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 | 99.92568 | | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 99.92402 | | | | 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 | 98.72128 | | | | 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 | 101.96804 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 9.09500 | 108.70990 | 9.09500 | 108.68348 | | | | 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 | 102.23878 | | | | 0.00 | 0 | 6,500,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | 0 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 102.36108 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.16256 | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 102.72945 | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.88577 | | | 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 | 101.97119 | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.11669 | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.34696 | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 101.41821 | | | 0.00 | 0 | 0 |
| Total SPG006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG006 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.28517 | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.62955 | | | 0.00 | 0 | 0 |
| Total SPG008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG008 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.64395 | | | 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 | 100.20747 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | 0.00 | 0 | 0 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS051U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | 0.00 | 0 | 0 |
| SS052L On 25/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS052U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS052U | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 7.83500 | 100.68018 | 7.83500 | 100.65927 | | | 0.00 | 0 | 0 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.06000 | 99.12048 | 8.06000 | 99.09909 | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.06000 | 99.12048 | 8.06000 | 99.09909 | | | 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 | | | 4.80500 | 4.80500 | 4.80500 | 127.63623 | | | 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 | | | 9.88500 | 107.22552 | 9.88500 | 107.19726 | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 28/02/2031 Spot Bond | | | 11.16000 | 75.06384 | 11.16000 | 75.04132 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.77136 | | | | 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 | 101.34090 | | | | 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 | 101.71189 | | | | 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 | 99.86261 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.82534 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 102.80174 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.68508 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 8.79500 | 104.06771 | 8.79500 | 104.04324 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.77000 | 102.10718 | 4.77000 | 102.08508 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.45866 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.29570 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.74056 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN05(On 08/12/2023 Spot Bond | | | 4.09500 | 4.09500 | 4.09500 | 295.04385 | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/09/2020 Spot Bond | | | | | 0.00000 | 101.01695 | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/10/2020 Spot Bond | | | | | 0.00000 | 100.46592 | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/10/2020 Spot Bond | | | 6.54200 | 102.07615 | 6.54200 | 102.05820 | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.35321 | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.18650 | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06(On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.77335 | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06(On 31/03/2028 Spot Bond | | | 4.77000 | 4.77000 | 4.77000 | 170.75458 | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06(On 31/01/2025 Spot Bond | | | 4.19000 | 4.19000 | 4.19000 | 131.47838 | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06(On 31/01/2038 Spot Bond | | | 5.11000 | 5.11000 | 5.11000 | 97.43083 | | | 0.00 | 0 | 0 |
| Total SSN063 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN063 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN06: On 31/03/2029 Spot Bond | | | 4.42000 | 4.42000 | 4.42000 | 94.04259 | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2028 Spot Bond | | | 4.73000 | 4.73000 | 4.73000 | 171.25412 | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 14/05/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN066 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.83024 | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.80743 | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.75135 | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.37641 | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.35472 | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.30172 | | | 0.00 | 0 | 0 |
| Total SSN077 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN077 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.69532 | | | 0.00 | 0 | 0 |
| Total SSN078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN078 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN079 On 31/07/2021 Spot Bond | | | | | 0.00000 | 98.03100 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN080 On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.29928 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN081 On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.88326 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN082 On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.53447 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN083 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.16438 | | | | 0.00 | 0 | 0 |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN084 On 07/12/2033 Spot Bond | | | 4.53500 | 4.53500 | 4.53500 | 209.67255 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN085 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 |
| SSN086 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 |
| SSN087 On 10/04/2020 Spot Bond | | | | | 0.00000 | 104.79816 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN088 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN088 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN089 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.82693 | | | | 0.00 | 0 | 0 |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN090 On 19/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN090 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| 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 |
| SSN09 On 02/11/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN092 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 500,000,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total SSN093 SPOT | | | | | | | | | 10,000,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total For SSN093 | | | | | | | | | 10,000,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| SZ25 On 30/09/2025 Spot Bond | | | 9.40500 | 99.26542 | 9.40500 | 99.24049 | | | 0.00 | 0 | 80,000,000 | |
| Total SZ25 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 | |
| Total For SZ25 | | | | | | | | | 0.00 | 0 | 80,000,000 | |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.00838 | | | 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 | | | 7.94000 | 104.18455 | 7.94000 | 104.16251 | | | 0.00 | 0 | 0 | |
| Total T13A12 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For T13A12 | | | | | | | | | 0.00 | 0 | 0 | |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.99383 | | | 0.00 | 0 | 0 | |
| Total T13A15 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For T13A15 | | | | | | | | | 0.00 | 0 | 0 | |
| T13A16 On 21/08/2020 Spot Bond | | | 8.04000 | 103.99453 | 8.04000 | 103.97226 | | | 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 | 101.89580 | | | 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 | | | 7.99000 | 103.48463 | 7.99000 | 103.46261 | | | 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 | 101.97308 | | | 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 | 101.91310 | | | 0.00 | 0 | 0 | |
| Total T14A10 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For T14A10 | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.95830 | | | 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 | 105.46482 | 8.55000 | 105.44083 | | 684,000,000,000.00 | 80,000,000 | 40,000,000 | |
| Total T14A12 SPOT | | | | | | | | 684,000,000,000.00 | 80,000,000 | 40,000,000 | |
| Total For T14A12 | | | | | | | | 684,000,000,000.00 | 80,000,000 | 40,000,000 | |
| T15OM On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.76559 | | | 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 | 101.76217 | | | 0.00 | 0 | 0 |
| Total T16OM1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T16OM1 | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2020 Spot Bond | | | | | 0.00000 | 101.23051 | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.34625 | | | 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 | 101.33390 | | | 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 | 101.21541 | | | 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 | 100.85005 | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.29438 | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.26323 | | | 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 | 101.61550 | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.95970 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.07583 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS155 On 03/09/2021 Spot Bond | | | | | 0.00000 | 101.54122 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.73600 | | | | 0.00 | 0 | 10,000,000,000 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 99.87634 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS158 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.16485 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS159 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.16510 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS160 On 25/04/2020 Spot Bond | | | | | 0.00000 | 100.37551 | | | | 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 | 101.65848 | | | | 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 | 101.68997 | | | | 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 | 100.44728 | | | | 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 | 100.45694 | | | | 0.00 | 0 | 0 |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH10A: 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 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.06999 | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 8.14000 | 102.97003 | 8.14000 | 102.94770 | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.42430 | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 8.03000 | 103.34925 | 8.03000 | 103.32714 | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.06056 | | | 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 | 102.06283 | | | 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 | 102.12862 | | | 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 | 102.07306 | | | 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 | 102.05375 | | | 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 | 102.21936 | | | 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 | 102.23751 | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.24204 | | | | 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 | 102.27676 | | | | 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 | 102.34411 | | | | 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 | 102.96761 | | | | 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 | 102.96761 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 103.03560 | | | | 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 | 102.98898 | | | | 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 | 103.01293 | | | | 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 | 101.94541 | | | | 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 | 101.99005 | | | | 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 | | | 7.79000 | 109.06694 | 7.79000 | 109.04429 | | | | 0.00 | 0 | 40,000,000 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.92296 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.91890 | | | | 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 | | | 7.95000 | 107.03586 | 7.95000 | 107.01320 | | | | 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 | 102.12837 | | | | 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 | 102.42890 | | | | 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 | 102.03314 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.15814 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.29966 | | | | 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 | 102.16919 | | | | 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 | 102.92158 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 105.18801 | | | | 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 | 104.60210 | | | | 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 | 101.89020 | | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.93569 | | | | 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 | 104.66432 | | | | 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 | 102.11251 | | | | 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 | 101.76312 | | | | 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 | 101.85845 | | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.88124 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.98559 | | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.96745 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.61138 | | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.09220 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.58744 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.03776 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 104.65430 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 103.27273 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.52075 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.84720 | | | | 0.00 | 0 | 0 |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.89030 | | | | 0.00 | 0 | 0 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A On 21/08/2024 Spot Bond | | | 8.49000 | 108.10630 | 8.49000 | 101.89303 | | | | 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 | 101.94475 | | | | 0.00 | 0 | 0 |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.01506 | | | | 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 | 102.50257 | | | | 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 | | | 7.78000 | 7.78000 | 7.78000 | 103.76355 | | | | 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 | 83.02576 | 100.00000 | 82.84797 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 111.55900 | 10.00000 | 111.53000 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.56735 | | | | 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 | 101.59284 | | | | 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 | | | 8.58500 | 102.80647 | 8.58500 | 102.78272 | | | | 0.00 | 0 | 0 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 0 |
| TL25 On 04/09/2024 Spot Bond | | | 9.09500 | 103.63238 | 9.09500 | 103.60706 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 102.90489 | | | | 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 | 101.26949 | | | | 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 | | | 9.46500 | 99.72342 | 9.46500 | 99.69823 | | | | 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 | 100.44799 | | | | 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 | 101.43686 | | | | 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 | 101.47285 | | | | 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 | 100.97961 | | | | 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 | 101.18653 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total TLC09 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total For TLC09 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 7.93500 | 103.67572 | 7.93500 | 103.65356 | | | 14,283,000,000.00 | 1,800,000 | 17,400,900,000 |
| Total TN20 SPOT | | | | | | | | | 14,283,000,000.00 | 1,800,000 | 17,400,900,000 |
| Total For TN20 | | | | | | | | | 14,283,000,000.00 | 1,800,000 | 17,400,900,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 57.08547 | 100.00000 | 56.95843 | | | 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 | 36.31481 | 100.00000 | 36.23488 | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 8.76500 | 106.91989 | 8.76500 | 106.89469 | | | 189,462,487,000.00 | 21,615,800 | 15,259,372,000 |
| Total TN23 SPOT | | | | | | | | | 189,462,487,000.00 | 21,615,800 | 15,259,372,000 |
| Total For TN23 | | | | | | | | | 189,462,487,000.00 | 21,615,800 | 15,259,372,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 14.50489 | 100.00000 | 14.47261 | | | 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 | | | 9.86500 | 100.61520 | 9.86500 | 100.58887 | | | 912,471,067,000.00 | 92,495,800 | 29,588,659,900 |
| Total TN25 SPOT | | | | | | | | | 912,471,067,000.00 | 92,495,800 | 29,588,659,900 |
| Total For TN25 | | | | | | | | | 912,471,067,000.00 | 92,495,800 | 29,588,659,900 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.32531 | 100.00000 | 12.29818 | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN27 On 14/11/2027 Spot Bond | | | 10.01500 | 93.93622 | 10.01500 | 93.91127 | | | 3,204,800,000,000.00 | 320,000,000 | 2,046,000,000 |
| Total TN27 SPOT | | | | | | | | | 3,204,800,000,000.00 | 320,000,000 | 2,046,000,000 |
| Total For TN27 | | | | | | | | | 3,204,800,000,000.00 | 320,000,000 | 2,046,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 9.01880 | 100.00000 | 8.99894 | | | 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 | | | 10.68500 | 99.80815 | 10.68500 | 99.77976 | | | 11,967,200,000,000.00 | 1,120,000,000 | 6,494,800,000 |
| Total TN30 SPOT | | | | | | | | | 11,967,200,000,000.00 | 1,120,000,000 | 6,494,800,000 |
| Total For TN30 | | | | | | | | | 11,967,200,000,000.00 | 1,120,000,000 | 6,494,800,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 118.95285 | 8.00000 | 118.92735 | | | 0.00 | 0 | 0 |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | 0 |
| TN40 On 09/10/2040 Spot Bond | | | 11.68500 | 93.74786 | 11.68500 | 93.71878 | | | 14,022,000,000,000.00 | 1,200,000,000 | 4,840,000,000 |
| Total TN40 SPOT | | | | | | | | | 14,022,000,000,000.00 | 1,200,000,000 | 4,840,000,000 |
| Total For TN40 | | | | | | | | | 14,022,000,000,000.00 | 1,200,000,000 | 4,840,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.00636 | 10.75000 | 100.97747 | | | 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 | 111.55900 | 10.00000 | 111.53000 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0i On 30/11/2020 Spot Bond | | | 8.10000 | 105.68815 | 8.10000 | 105.66535 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.29000 | 105.40602 | 8.29000 | 105.38263 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2Ai On 14/12/2020 Spot Bond | | | 8.09000 | 8.09000 | 8.09000 | 105.61801 | | | 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 | 101.46322 | | | 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 | 101.50193 | | | 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 | 103.20672 | | | 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 | 101.72631 | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.12794 | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.12794 | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 99.95659 | | | | 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 | 99.95552 | | | | 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 | | | 8.50500 | 101.34188 | 8.50500 | 101.31895 | | | | 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 | 99.95687 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.95596 | | | | 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 | 99.94769 | | | | 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 | 99.94883 | | | | 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 | 100.61458 | | | | 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 | 100.66083 | | | | 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 | 100.68255 | | | | 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 | | | 8.79500 | 102.02922 | 8.79500 | 101.88452 | | | | 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 | | | | | 0.00000 | 100.30317 | | | | 0.00 | 0 | 0 |
| Total TRA4A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TRA4A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.32583 | | | | 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 | | | | | 0.00000 | 100.33636 | | | | 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 | | | 8.62000 | 100.74545 | 8.62000 | 100.69415 | | | | 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 | 100.76458 | | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.37653 | | | | 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 | 96.88077 | | | | 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 | 96.85120 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP230 On 07/05/2020 Spot Bond | | | | | 0.00000 | 96.25532 | | | | 0.00 | 0 | 0 |
| Total TSP232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP232 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP232 On 09/07/2020 Spot Bond | | | | | 0.00000 | 95.11694 | | | | 0.00 | 0 | 0 |
| Total TSP233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP233 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP233 On 13/02/2020 Spot Bond | | | | | 0.00000 | 98.13308 | | | | 0.00 | 0 | 0 |
| Total TSP234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP234 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP234 On 13/08/2020 Spot Bond | | | | | 0.00000 | 96.22828 | | | | 0.00 | 0 | 0 |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP235 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP235 On 12/03/2020 Spot Bond | | | | | 0.00000 | 97.59933 | | | | 0.00 | 0 | 0 |
| Total TSP236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP236 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP236 On 09/04/2020 Spot Bond | | | | | 0.00000 | 97.03432 | | | | 0.00 | 0 | 0 |
| Total TSP237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP237 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP237 On 08/10/2020 Spot Bond | | | | | 0.00000 | 93.35909 | | | | 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 | 100.29598 | | | | 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 | 100.35298 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.35083 | | | | 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 | 100.64678 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 13/11/2019 Spot Bond | | | | | 0.00000 | 101.79556 | | | | 0.00 | 0 | 0 |
| Total TWC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For TWC311 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 101.61001 | | | | 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 | 101.51521 | | | | 0.00 | 0 | 0 |
| Total TWC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC313 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 04/12/2019 Spot Bond | | | | | 0.00000 | 101.37206 | | | | 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 | 100.77199 | | | | 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 | 100.67208 | | | | 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 | 100.53371 | | | | 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 | 100.37781 | | | | 0.00 | 0 | 0 |
| Total TWC318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC318 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/01/2020 Spot Bond | | | | | 0.00000 | 100.25758 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total TWC319 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For TWC319 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| UG21 On 02/03/2021 Spot Bond | | | 8.27000 | 105.03328 | 8.27000 | 105.00990 | | | | 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 | | | 10.28500 | 106.66650 | 10.28500 | 106.63711 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA3I 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 |
| VCJA4I 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 |
| VCJA5I 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 |
| VCJA6I 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 |
| VCJA7I 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 |
| VCJA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1I On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8I On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1I On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCPA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 101.49259 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.12196 | | | 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 | 100.82705 | | | 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 | 100.51546 | | | 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 | 100.59659 | | | 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 | 102.27055 | | | 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 | 101.95609 | | | 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For VPB09U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 | | | 0.00 | 0 | 0 |
| Total VR860U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR860U | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.12241 | | | 0.00 | 0 | 0 |
| Total WHL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01 | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 101.35586 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------------|------------------------|------------------------|
| Total For WHL02U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.80095 | | | | 0.00 | 0 | 1,000,000,000 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.03000 | 105.15499 | 7.03000 | 105.13525 | | | | 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 | | | 7.33500 | 106.51171 | 7.33500 | 106.49087 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 39.14735 | 100.00000 | 39.06119 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.94e+0170,546,685,789,400 | 534,084,124,522 | 534,084,124,522 |
| Total for SPOT : | | | | | | | | | | 1.94e+017 | 546,685,789,400 | 534,084,124,522 |
| Total Futures | | | | | | | | | | 1.94e+017 | 546,685,796,339 | 534,085,016,559 |
| Total Options | | | | | | | | | | 6 339 100.00 | 5,000 | 214,321 |
| Grand Total: | | | | | | | | | | 1.94e+017 | 546,685,801,339 | 534,085,230,880 |