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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2018

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 07/02/2019 Bond Future | | | 11.31371 | 76.15469 | 11.28390 | 76.32246 | | | 0.00 | 0 | 494 |
| ES33 On 02/05/2019 Bond Future | | | 11.41910 | 73.70761 | 11.38784 | 73.88084 | | | 0.00 | 0 | 0 |
| ES33 On 01/08/2019 Bond Future | | | 11.52311 | 75.19003 | 11.49053 | 75.36777 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 494 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 494 |
| ES42 On 07/02/2019 Bond Future | | | 11.52199 | 78.26274 | 11.49214 | 78.45290 | | | 0.00 | 0 | 5,169 |
| ES42 On 02/05/2019 Bond Future | | | 11.62694 | 75.38369 | 11.59565 | 75.57984 | | | 0.00 | 0 | 0 |
| ES42 On 01/08/2019 Bond Future | | | 11.72871 | 76.90041 | 11.69613 | 77.10160 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 5,169 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 5,169 |
| I2025 On 07/02/2019 Bond Future | | | 133.14387 | 133.14387 | 133.16487 | 133.16487 | | | 0.00 | 0 | 355 |
| I2025 On 02/05/2019 Bond Future | | | 135.52408 | 135.52408 | 135.54984 | 135.54984 | | | 0.00 | 0 | 0 |
| I2025 On 01/08/2019 Bond Future | | | 138.23248 | 138.23248 | 138.26073 | 138.26073 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 355 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 355 |
| I2029 On 07/02/2019 Bond Future | | | 101.96224 | 101.96224 | 101.88380 | 101.88380 | | | 0.00 | 0 | 2,954 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2029 | On | 02/05/2019 | Bond Future | | | 102.71185 | 102.71185 | 102.63547 | 102.63547 | | | 0.00 | 0 | 0 |
| I2029 | On | 01/08/2019 | Bond Future | | | 104.80010 | 104.80010 | 104.72353 | 104.72353 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 2,954 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 2,954 |
| I2033 | On | 07/02/2019 | Bond Future | | | 104.02078 | 104.02078 | 103.97324 | 103.97324 | | | 0.00 | 0 | 6,770 |
| I2033 | On | 02/05/2019 | Bond Future | | | 104.73467 | 104.73467 | 104.68980 | 104.68980 | | | 0.00 | 0 | 0 |
| I2033 | On | 01/08/2019 | Bond Future | | | 106.86398 | 106.86398 | 106.81965 | 106.81965 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,770 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,770 |
| I2038 | On | 07/02/2019 | Bond Future | | | 121.96087 | 121.96087 | 122.35131 | 122.35131 | | | 0.00 | 0 | 9,871 |
| I2038 | On | 02/05/2019 | Bond Future | | | 124.14112 | 124.14112 | 124.54267 | 124.54267 | | | 0.00 | 0 | 0 |
| I2038 | On | 01/08/2019 | Bond Future | | | 126.61237 | 126.61237 | 127.02389 | 127.02389 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 9,871 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 9,871 |
| I2046 | On | 07/02/2019 | Bond Future | | | 116.93352 | 116.93352 | 117.06221 | 117.06221 | | | 0.00 | 0 | 12,065 |
| I2046 | On | 02/05/2019 | Bond Future | | | 117.33776 | 117.33776 | 117.47266 | 117.47266 | | | 0.00 | 0 | 0 |
| I2046 | On | 01/08/2019 | Bond Future | | | 119.72343 | 119.72343 | 119.86271 | 119.86271 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,065 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,065 |
| I2050 | On | 07/02/2019 | Bond Future | | | 120.67627 | 120.67627 | 121.33261 | 121.33261 | | | 0.00 | 0 | 10,255 |
| I2050 | On | 02/05/2019 | Bond Future | | | 122.83337 | 122.83337 | 123.50557 | 123.50557 | | | 0.00 | 0 | 0 |
| I2050 | On | 01/08/2019 | Bond Future | | | 123.51206 | 123.51206 | 124.19959 | 124.19959 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,255 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,255 |
| R186 | On | 07/02/2019 | Bond Future | | | 9.28629 | 108.16746 | 9.25570 | 108.34291 | | 7.06 | 0.00 | 0 | 66,267 |
| R186 | On | 02/05/2019 | Bond Future | | | 9.35421 | 110.07725 | 9.32159 | 110.25950 | | 7.08 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | | | 9.41242 | 106.98778 | 9.37792 | 107.17521 | | 7.14 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 0.00 | 0 | 66,267 |
| R186 | On | 07/02/2019 | Bond Future | 9.90 | Put | | | 418.05000 | 0.41805 | 432,050 | 7.70 | 0.00 | 0 | 1,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.92 | Call | | | 4,127.23000 | 4.12723 | 3,964,970 | 7.72 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.92 | Put | | | 400.69000 | 0.40069 | 413,880 | 7.72 | 0.00 | 0 | 1,170 |
| R186 | On | 07/02/2019 | Bond Future | 9.27 | Put | | | 1,477.17000 | 1.47717 | 1,538,280 | 7.08 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.27 | Call | | | 1,559.23000 | 1.55923 | 1,444,890 | 7.08 | 0.00 | 0 | 1,170 |
| R186 | On | 07/02/2019 | Bond Future | 8.30 | Call | | | 82.61000 | 0.08261 | 67,210 | 6.43 | 0.00 | 0 | 210 |
| R186 | On | 07/02/2019 | Bond Future | 8.50 | Put | | | 4,638.27000 | 4.63827 | 4,785,190 | 6.51 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.50 | Call | | | 181.93000 | 0.18193 | 153,400 | 6.51 | 0.00 | 0 | 1,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.10 | Call | | | 1,095.25000 | 1.09525 | 1,000,290 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.10 | Put | | | 1,994.10000 | 1.99410 | 2,074,590 | 6.97 | 0.00 | 0 | 1,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.90 | Call | | | 4,034.91000 | 4.03491 | 3,873,460 | 7.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 07/02/2019 | Bond Future | 8.21 | Put | | | 6,287.06000 | 6.28706 | 6,451,210 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.22 | Call | | | 58.81000 | 0.05881 | 47,110 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.22 | Put | | | 6,227.67000 | 6.22767 | 6,391,420 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.20 | Call | | | 54.09000 | 0.05409 | 43,170 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.20 | Put | | | 6,346.57000 | 6.34657 | 6,511,100 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.30 | Put | | | 5,758.71000 | 5.75871 | 5,918,760 | 6.43 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.77 | Call | | | 461.24000 | 0.46124 | 405,710 | 6.73 | 0.00 | 0 | 1,170 |
| R186 | On | 07/02/2019 | Bond Future | 9.38 | Put | | | 1,202.27000 | 1.20227 | 1,252,000 | 7.16 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.38 | Call | | | 1,912.83000 | 1.91283 | 1,787,110 | 7.16 | 0.00 | 0 | 6,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.50 | Call | | | 2,339.79000 | 2.33979 | 2,203,080 | 7.25 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.50 | Put | | | 949.12000 | 0.94912 | 987,860 | 7.25 | 0.00 | 0 | 2,500 |
| R186 | On | 07/02/2019 | Bond Future | 8.21 | Call | | | 56.41000 | 0.05641 | 45,110 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.77 | Put | | | 3,298.06000 | 3.29806 | 3,417,980 | 6.73 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Put | | | 4,296.64000 | 4.29664 | 4,420,440 | 6.64 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Call | | | 744.65000 | 0.74465 | 686,200 | 6.64 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Put | | | 2,224.32000 | 2.22432 | 2,297,820 | 7.12 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Put | | | 2,504.45000 | 2.50445 | 2,585,930 | 7.04 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Call | | | 1,821.53000 | 1.82153 | 1,720,760 | 7.04 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Put | | | 4,642.56000 | 4.64256 | 4,773,000 | 6.57 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Put | | | 3,145.36000 | 3.14536 | 3,243,520 | 6.90 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Call | | | 1,326.64000 | 1.32664 | 1,242,550 | 6.90 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 3,644.41000 | 3.64441 | 3,505,050 | 7.56 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Put | | | 872.36000 | 0.87236 | 900,050 | 7.97 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Call | | | 4,489.85000 | 4.48985 | 4,339,910 | 7.83 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Put | | | 995.98000 | 0.99598 | 1,028,290 | 7.83 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Put | | | 2,360.59000 | 2.36059 | 2,438,040 | 7.08 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Call | | | 1,959.19000 | 1.95919 | 1,854,390 | 7.08 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Put | | | 4,510.88000 | 4.51088 | 4,638,850 | 6.59 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Call | | | 622.28000 | 0.62228 | 570,470 | 6.57 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Put | | | 5,192.88000 | 5.19288 | 5,332,780 | 6.45 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Call | | | 465.30000 | 0.46530 | 422,950 | 6.45 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Call | | | 1,394.92000 | 1.39492 | 1,308,300 | 6.92 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Put | | | 3,042.27000 | 3.04227 | 3,137,900 | 6.92 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Call | | | 1,349.17000 | 1.34917 | 1,264,240 | 6.91 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 1,283.03000 | 1.28303 | 1,325,920 | 7.56 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Call | | | 4,740.76000 | 4.74076 | 4,588,220 | 7.91 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Put | | | 926.29000 | 0.92629 | 956,000 | 7.91 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Call | | | 2,103.48000 | 2.10348 | 1,994,730 | 7.12 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Call | | | 4,953.00000 | 4.95300 | 4,798,440 | 7.97 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Put | | | 3,110.73000 | 3.11073 | 3,208,050 | 6.91 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Call | | | 666.51000 | 0.66651 | 612,230 | 6.59 | 0.00 | 0 | 3,250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Call | | | 1,371.93000 | 1.37193 | 1,286,150 | 6.91 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Put | | | 3,076.37000 | 3.07637 | 3,172,840 | 6.91 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Put | | | 2,317.33000 | 2.31733 | 2,386,050 | 7.40 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Put | | | 6,507.37000 | 6.50737 | 6,660,090 | 6.12 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Call | | | 427.95000 | 0.42795 | 393,240 | 6.12 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 2,296.94000 | 2.29694 | 2,365,070 | 7.41 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 3,153.17000 | 3.15317 | 3,033,270 | 7.42 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 2,276.38000 | 2.27638 | 2,343,910 | 7.42 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Call | | | 5,156.18000 | 5.15618 | 5,009,780 | 8.16 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 1,425.52000 | 1.42552 | 1,466,550 | 8.16 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 3,086.44000 | 3.08644 | 2,967,730 | 7.40 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Put | | | 3,557.29000 | 3.55729 | 3,656,910 | 6.96 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Call | | | 1,754.08000 | 1.75408 | 1,666,270 | 6.96 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 3,119.91000 | 3.11991 | 3,000,610 | 7.41 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 64,840 |
| Total For R186 | | | | | | | | | | | | 0.00 | 0 | 131,107 |
| R197 | On | 07/02/2019 | Bond Future | | | 299.19832 | 299.19832 | 299.24691 | 299.24691 | | | 0.00 | 0 | 2,355 |
| R197 | On | 02/05/2019 | Bond Future | | | 304.54696 | 304.54696 | 304.60643 | 304.60643 | | | 0.00 | 0 | 0 |
| R197 | On | 01/08/2019 | Bond Future | | | 303.17773 | 303.17773 | 303.24261 | 303.24261 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,355 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,355 |
| R202 | On | 07/02/2019 | Bond Future | | | 234.95328 | 234.95328 | 234.99015 | 234.99015 | | | 0.00 | 0 | 8,990 |
| R202 | On | 02/05/2019 | Bond Future | | | 239.15348 | 239.15348 | 239.19864 | 239.19864 | | | 0.00 | 0 | 0 |
| R202 | On | 01/08/2019 | Bond Future | | | 239.99941 | 239.99941 | 240.04882 | 240.04882 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,990 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,990 |
| R2023 | On | 07/02/2019 | Bond Future | | | 8.61270 | 100.63146 | 8.57591 | 100.75281 | | 3.63 | 0.00 | 0 | 53,011 |
| R2023 | On | 02/05/2019 | Bond Future | | | 8.66993 | 98.47795 | 8.62950 | 98.60479 | | 3.94 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | | | 8.70659 | 100.45805 | 8.66244 | 100.58879 | | 3.82 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 53,011 |
| R2023 | On | 07/02/2019 | Bond Future | 10.57 | Call | | | 6,319.74000 | 6.31974 | 6,198,390 | 4.72 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.57 | Put | | | 1.97000 | 0.00197 | 1,970 | 4.72 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.58 | Call | | | 6,350.04000 | 6.35004 | 6,228,690 | 4.72 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.58 | Put | | | 1.88000 | 0.00188 | 1,880 | 4.72 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.59 | Call | | | 6,380.34000 | 6.38034 | 6,258,980 | 4.72 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.59 | Put | | | 1.80000 | 0.00180 | 1,790 | 4.72 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Call | | | 804.93000 | 0.80493 | 743,780 | 3.91 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Put | | | 1,370.53000 | 1.37053 | 1,436,220 | 3.91 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Call | | | 819.86000 | 0.81986 | 758,060 | 3.91 | 0.00 | 0 | 0 |

| 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 | 02/05/2019 | Bond Future | 8.46 | Put | | | 1,353.84000 | 1.35384 | 1,418,880 | 3.91 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Call | | | 790.15000 | 0.79015 | 729,650 | 3.90 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Put | | | 1,387.37000 | 1.38737 | 1,453,710 | 3.90 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 992.04000 | 0.99204 | 1,037,960 | 3.96 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 1,800.93000 | 1.80093 | 1,715,690 | 3.97 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 982.58000 | 0.98258 | 1,028,080 | 3.97 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 1,820.89000 | 1.82089 | 1,735,230 | 3.98 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 973.21000 | 0.97321 | 1,018,290 | 3.98 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 1,781.06000 | 1.78106 | 1,696,240 | 3.96 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 53,011 |
| R2030 | On | 07/02/2019 | Bond Future | | | 9.72278 | 88.79586 | 9.69243 | 88.98216 | | 9.65 | 136,656,828.54 | 1,539 | 55,495 |
| R2030 | On | 02/05/2019 | Bond Future | | | 9.79057 | 90.36383 | 9.75866 | 90.55646 | | 9.78 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | | | 9.85414 | 88.17541 | 9.82078 | 88.37317 | | 9.82 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 136,656,828.54 | 1,539 | 55,495 |
| R2030 | On | 07/02/2019 | Bond Future | 8.63 | Call | | | 62.43000 | 0.06243 | 50,110 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.63 | Put | | | 6,930.28000 | 6.93028 | 7,104,260 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.62 | Put | | | 6,995.72000 | 6.99572 | 7,170,110 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.60 | Put | | | 1,981.59000 | 1.98159 | 2,056,910 | 9.51 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.60 | Call | | | 1,410.93000 | 1.41093 | 1,299,950 | 9.51 | 0.00 | 0 | 1,320 |
| R2030 | On | 07/02/2019 | Bond Future | 9.68 | Put | | | 1,728.31000 | 1.72831 | 1,794,350 | 9.58 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.68 | Call | | | 1,651.85000 | 1.65185 | 1,531,590 | 9.58 | 0.00 | 0 | 4,000 |
| R2030 | On | 07/02/2019 | Bond Future | 9.40 | Put | | | 2,720.71000 | 2.72071 | 2,820,920 | 9.28 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.40 | Call | | | 898.24000 | 0.89824 | 812,150 | 9.28 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.70 | Put | | | 6,476.69000 | 6.47669 | 6,647,470 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.70 | Call | | | 82.81000 | 0.08281 | 67,290 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 10.20 | Call | | | 3,696.36000 | 3.69636 | 3,531,600 | 10.22 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 10.20 | Put | | | 648.92000 | 0.64892 | 670,460 | 10.22 | 0.00 | 0 | 4,000 |
| R2030 | On | 07/02/2019 | Bond Future | 8.90 | Put | | | 5,240.28000 | 5.24028 | 5,397,640 | 8.64 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.64 | Call | | | 65.05000 | 0.06505 | 52,300 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.64 | Put | | | 6,864.99000 | 6.86499 | 7,038,540 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.62 | Call | | | 59.91000 | 0.05991 | 48,000 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.90 | Call | | | 183.44000 | 0.18344 | 154,500 | 8.64 | 0.00 | 0 | 1,320 |
| R2030 | On | 07/02/2019 | Bond Future | 9.18 | Put | | | 3,713.18000 | 3.71318 | 3,841,220 | 8.98 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.18 | Call | | | 486.31000 | 0.48631 | 428,050 | 8.98 | 0.00 | 0 | 4,000 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 4,053.03000 | 4.05303 | 3,904,150 | 10.31 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 1,438.15000 | 1.43815 | 1,481,900 | 10.31 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Call | | | 1,438.21000 | 1.43821 | 1,349,530 | 9.43 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Put | | | 3,642.67000 | 3.64267 | 3,746,620 | 9.43 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Call | | | 1,462.41000 | 1.46241 | 1,372,850 | 9.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Put | | | 3,604.41000 | 3.60441 | 3,707,480 | 9.44 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Call | | | 1,414.26000 | 1.41426 | 1,326,460 | 9.42 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Put | | | 3,681.23000 | 3.68123 | 3,786,060 | 9.42 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 5,917.21000 | 5.91721 | 6,064,490 | 8.80 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 515.22000 | 0.51522 | 469,870 | 8.80 | 0.00 | 0 | 3,000 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 2,759.51000 | 2.75951 | 2,834,230 | 9.98 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 3,261.48000 | 3.26148 | 3,137,820 | 9.99 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 2,733.89000 | 2.73389 | 2,807,990 | 9.99 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 3,294.64000 | 3.29464 | 3,170,360 | 10.00 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 2,708.18000 | 2.70818 | 2,781,660 | 10.00 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 3,228.17000 | 3.22817 | 3,105,130 | 9.98 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 23,640 |
| Total For R2030 | | | | | | | | | | | | 136,656,828.54 | 1,539 | 79,135 |
| R2032 | On | 07/02/2019 | Bond Future | | | 9.89964 | 91.06323 | 9.86940 | 91.26431 | | 10.37 | 0.00 | 0 | 41,731 |
| R2032 | On | 02/05/2019 | Bond Future | | | 9.96546 | 88.51394 | 9.93376 | 88.72168 | | 11.02 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | | | 10.02515 | 90.29422 | 9.99216 | 90.50730 | | 10.53 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 41,731 |
| R2032 | On | 07/02/2019 | Bond Future | 8.81 | Call | | | 64.56000 | 0.06456 | 51,690 | 8.94 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.81 | Put | | | 7,535.89000 | 7.53589 | 7,724,100 | 8.94 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.82 | Call | | | 67.73000 | 0.06773 | 54,350 | 8.95 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.82 | Put | | | 7,464.48000 | 7.46448 | 7,652,180 | 8.95 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.80 | Call | | | 61.47000 | 0.06147 | 49,110 | 8.93 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.80 | Put | | | 7,607.46000 | 7.60746 | 7,796,180 | 8.93 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Call | | | 1,707.47000 | 1.70747 | 1,606,620 | 10.61 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Put | | | 3,801.46000 | 3.80146 | 3,908,350 | 10.61 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Call | | | 1,734.93000 | 1.73493 | 1,633,140 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Put | | | 3,761.11000 | 3.76111 | 3,867,060 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Call | | | 1,680.03000 | 1.68003 | 1,580,120 | 10.60 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Put | | | 3,841.91000 | 3.84191 | 3,949,740 | 10.60 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Call | | | 3,611.78000 | 3.61178 | 3,476,900 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Put | | | 2,917.92000 | 2.91792 | 2,996,120 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Call | | | 3,647.61000 | 3.64761 | 3,512,070 | 10.63 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Put | | | 2,889.80000 | 2.88980 | 2,967,340 | 10.63 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Call | | | 3,576.10000 | 3.57610 | 3,441,890 | 10.61 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Put | | | 2,946.26000 | 2.94626 | 3,025,130 | 10.61 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 41,731 |
| R2035 | On | 07/02/2019 | Bond Future | | | 10.02047 | 94.98640 | 9.99027 | 95.20915 | | 11.02 | 0.00 | 0 | 71,516 |
| R2035 | On | 02/05/2019 | Bond Future | | | 10.08293 | 92.16278 | 10.05138 | 92.39260 | | 11.75 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | | | 10.14070 | 94.01607 | 10.10792 | 94.25182 | | 11.24 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 71,516 |
| R2035 On 07/02/2019 Bond Future | 8.97 | Call | | | 78.65000 | 0.07865 | 63,190 | 9.42 | 0.00 | 0 | 0 |
| R2035 On 07/02/2019 Bond Future | 8.97 | Put | | | 8,106.89000 | 8.10689 | 8,314,180 | 9.42 | 0.00 | 0 | 0 |
| R2035 On 07/02/2019 Bond Future | 8.98 | Call | | | 82.04000 | 0.08204 | 66,030 | 9.42 | 0.00 | 0 | 0 |
| R2035 On 07/02/2019 Bond Future | 8.98 | Put | | | 8,026.61000 | 8.02661 | 8,233,350 | 9.42 | 0.00 | 0 | 0 |
| R2035 On 07/02/2019 Bond Future | 8.96 | Call | | | 75.39000 | 0.07539 | 60,450 | 9.42 | 0.00 | 0 | 0 |
| R2035 On 07/02/2019 Bond Future | 8.96 | Put | | | 8,187.41000 | 8.18741 | 8,395,220 | 9.42 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.73 | Put | | | 4,302.42000 | 4.30242 | 4,420,380 | 11.46 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.74 | Call | | | 1,941.66000 | 1.94166 | 1,828,760 | 11.48 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.74 | Put | | | 4,257.12000 | 4.25712 | 4,374,040 | 11.48 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.75 | Call | | | 1,972.69000 | 1.97269 | 1,858,760 | 11.49 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.75 | Put | | | 4,212.43000 | 4.21243 | 4,328,320 | 11.49 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.73 | Call | | | 1,911.15000 | 1.91115 | 1,799,290 | 11.46 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.24 | Call | | | 4,146.53000 | 4.14653 | 3,994,970 | 11.47 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.24 | Put | | | 3,202.18000 | 3.20218 | 3,286,370 | 11.47 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.22 | Call | | | 4,066.84000 | 4.06684 | 3,916,730 | 11.45 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.22 | Put | | | 3,264.54000 | 3.26454 | 3,350,180 | 11.45 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.23 | Call | | | 4,106.76000 | 4.10676 | 3,955,930 | 11.46 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.23 | Put | | | 3,233.39000 | 3.23339 | 3,318,310 | 11.46 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 0.00 | 0 | 71,516 |
| R2037 On 07/02/2019 Bond Future | | | 10.06417 | 87.39612 | 10.03910 | 87.58220 | | 12.10 | 0.00 | 0 | 54,015 |
| R2037 On 02/05/2019 Bond Future | | | 10.12821 | 88.93940 | 10.10199 | 89.13172 | | 12.32 | 0.00 | 0 | 0 |
| R2037 On 01/08/2019 Bond Future | | | 10.18945 | 86.47210 | 10.16219 | 86.66959 | | 12.37 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 54,015 |
| R2037 On 07/02/2019 Bond Future | 9.05 | Put | | | 7,949.95000 | 7.94995 | 8,119,740 | 10.40 | 0.00 | 0 | 0 |
| R2037 On 07/02/2019 Bond Future | 9.06 | Call | | | 99.09000 | 0.09909 | 82,170 | 10.42 | 0.00 | 0 | 0 |
| R2037 On 07/02/2019 Bond Future | 9.06 | Put | | | 7,869.79000 | 7.86979 | 8,038,950 | 10.42 | 0.00 | 0 | 0 |
| R2037 On 07/02/2019 Bond Future | 9.07 | Call | | | 103.81000 | 0.10381 | 86,260 | 10.43 | 0.00 | 0 | 0 |
| R2037 On 07/02/2019 Bond Future | 9.07 | Put | | | 7,789.92000 | 7.78992 | 7,958,450 | 10.43 | 0.00 | 0 | 0 |
| R2037 On 07/02/2019 Bond Future | 9.05 | Call | | | 94.54000 | 0.09454 | 78,250 | 10.40 | 0.00 | 0 | 0 |
| R2037 On 02/05/2019 Bond Future | 9.80 | Call | | | 2,009.42000 | 2.00942 | 1,909,200 | 12.10 | 0.00 | 0 | 0 |
| R2037 On 02/05/2019 Bond Future | 9.80 | Put | | | 4,272.40000 | 4.27240 | 4,364,500 | 12.10 | 0.00 | 0 | 0 |
| R2037 On 02/05/2019 Bond Future | 9.81 | Call | | | 2,040.15000 | 2.04015 | 1,939,070 | 12.11 | 0.00 | 0 | 0 |
| R2037 On 02/05/2019 Bond Future | 9.81 | Put | | | 4,226.76000 | 4.22676 | 4,318,000 | 12.11 | 0.00 | 0 | 0 |
| R2037 On 02/05/2019 Bond Future | 9.79 | Call | | | 1,978.96000 | 1.97896 | 1,879,600 | 12.09 | 0.00 | 0 | 0 |
| R2037 On 02/05/2019 Bond Future | 9.79 | Put | | | 4,318.41000 | 4.31841 | 4,411,370 | 12.09 | 0.00 | 0 | 0 |
| R2037 On 01/08/2019 Bond Future | 10.29 | Call | | | 4,114.12000 | 4.11412 | 3,983,620 | 12.41 | 0.00 | 0 | 0 |
| R2037 On 01/08/2019 Bond Future | 10.29 | Put | | | 3,194.11000 | 3.19411 | 3,261,100 | 12.41 | 0.00 | 0 | 0 |
| R2037 On 01/08/2019 Bond Future | 10.30 | Call | | | 4,154.18000 | 4.15418 | 4,023,070 | 12.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 3,162.83000 | 3.16283 | 3,229,210 | 12.42 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 4,194.41000 | 4.19441 | 4,062,700 | 12.43 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 3,131.80000 | 3.13180 | 3,197,580 | 12.43 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 54,015 |
| R2040 | On | 07/02/2019 | Bond Future | | | 10.13895 | 90.47037 | 10.10873 | 90.71074 | | 12.51 | 0.00 | 0 | 33,526 |
| R2040 | On | 02/05/2019 | Bond Future | | | 10.20273 | 92.06801 | 10.17124 | 92.31562 | | 12.74 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | | | 10.26400 | 89.41325 | 10.23132 | 89.66719 | | 12.82 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 33,526 |
| R2040 | On | 07/02/2019 | Bond Future | 9.13 | Put | | | 8,484.78000 | 8.48478 | 8,704,900 | 10.85 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.11 | Call | | | 98.46000 | 0.09846 | 79,680 | 10.83 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.11 | Put | | | 8,658.93000 | 8.65893 | 8,880,520 | 10.83 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.12 | Call | | | 103.21000 | 0.10321 | 83,710 | 10.84 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.12 | Put | | | 8,571.67000 | 8.57167 | 8,792,540 | 10.84 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.13 | Call | | | 108.19000 | 0.10819 | 87,940 | 10.85 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 2,162.51000 | 2.16251 | 2,037,930 | 12.30 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 4,423.53000 | 4.42353 | 4,546,560 | 12.30 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 2,196.59000 | 2.19659 | 2,070,890 | 12.32 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 4,375.66000 | 4.37566 | 4,497,570 | 12.32 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Call | | | 2,128.47000 | 2.12847 | 2,005,010 | 12.29 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Put | | | 4,471.56000 | 4.47156 | 4,595,710 | 12.29 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 3,108.49000 | 3.10849 | 3,198,900 | 12.68 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 3,334.68000 | 3.33468 | 3,177,480 | 12.68 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Put | | | 5,981.00000 | 5.98100 | 6,137,460 | 11.84 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Call | | | 1,291.82000 | 1.29182 | 1,200,670 | 11.84 | 0.00 | 0 | 1,150 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Call | | | 4,478.15000 | 4.47815 | 4,313,810 | 12.95 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Put | | | 3,408.48000 | 3.40848 | 3,498,080 | 12.95 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,521.07000 | 4.52107 | 4,355,960 | 12.96 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 3,375.07000 | 3.37507 | 3,463,900 | 12.96 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 4,435.09000 | 4.43509 | 4,271,530 | 12.93 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 3,441.87000 | 3.44187 | 3,532,250 | 12.93 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,300 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 35,826 |
| R2044 | On | 07/02/2019 | Bond Future | | | 10.13576 | 87.76955 | 10.10554 | 88.01405 | | 13.08 | 0.00 | 0 | 39,738 |
| R2044 | On | 02/05/2019 | Bond Future | | | 10.19647 | 89.31946 | 10.16501 | 89.57128 | | 13.34 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | | | 10.25464 | 86.73458 | 10.22203 | 86.99276 | | 13.44 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 39,738 |
| R2044 | On | 07/02/2019 | Bond Future | 9.17 | Put | | | 8,308.17000 | 8.30817 | 8,529,110 | 11.40 | 0.00 | 0 | 0 |
| R2044 | On | 07/02/2019 | Bond Future | 9.18 | Call | | | 136.06000 | 0.13606 | 111,640 | 11.42 | 0.00 | 0 | 0 |
| R2044 | On | 07/02/2019 | Bond Future | 9.18 | Put | | | 8,220.14000 | 8.22014 | 8,440,220 | 11.42 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2044 On 07/02/2019 Bond Future | 9.16 | Call | | | 124.26000 | 0.12426 | 101,530 | 11.39 | 0.00 | 0 | 0 |
| R2044 On 07/02/2019 Bond Future | 9.16 | Put | | | 8,396.61000 | 8.39661 | 8,618,380 | 11.39 | 0.00 | 0 | 0 |
| R2044 On 07/02/2019 Bond Future | 9.17 | Call | | | 130.03000 | 0.13003 | 106,470 | 11.40 | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.90 | Call | | | 2,248.42000 | 2.24842 | 2,119,860 | 12.89 | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.90 | Put | | | 4,419.40000 | 4.41940 | 4,542,660 | 12.89 | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.91 | Call | | | 2,283.70000 | 2.28370 | 2,154,000 | 12.91 | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.91 | Put | | | 4,371.11000 | 4.37111 | 4,493,230 | 12.91 | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.92 | Call | | | 2,319.27000 | 2.31927 | 2,188,430 | 12.92 | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.92 | Put | | | 4,323.25000 | 4.32325 | 4,444,230 | 12.92 | 0.00 | 0 | 0 |
| R2044 On 01/08/2019 Bond Future | 10.39 | Call | | | 4,680.64000 | 4.68064 | 4,511,000 | 13.60 | 0.00 | 0 | 0 |
| R2044 On 01/08/2019 Bond Future | 10.39 | Put | | | 3,364.53000 | 3.36453 | 3,453,070 | 13.60 | 0.00 | 0 | 0 |
| R2044 On 01/08/2019 Bond Future | 10.40 | Call | | | 4,724.86000 | 4.72486 | 4,554,440 | 13.61 | 0.00 | 0 | 0 |
| R2044 On 01/08/2019 Bond Future | 10.40 | Put | | | 3,331.47000 | 3.33147 | 3,419,230 | 13.61 | 0.00 | 0 | 0 |
| R2044 On 01/08/2019 Bond Future | 10.38 | Call | | | 4,636.58000 | 4.63658 | 4,467,720 | 13.59 | 0.00 | 0 | 0 |
| R2044 On 01/08/2019 Bond Future | 10.38 | Put | | | 3,397.88000 | 3.39788 | 3,487,200 | 13.59 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 39,738 |
| R2048 On 07/02/2019 Bond Future | | | 10.11713 | 91.23532 | 10.09207 | 91.44314 | | 12.87 | 0.00 | 0 | 110,910 |
| R2048 On 02/05/2019 Bond Future | | | 10.17257 | 88.40881 | 10.14645 | 88.62328 | | 13.80 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | | | 10.22389 | 90.18665 | 10.19683 | 90.40671 | | 13.25 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 0.00 | 0 | 110,910 |
| R2048 On 07/02/2019 Bond Future | 9.06 | Call | | | 80.11000 | 0.08011 | 65,520 | 11.07 | 0.00 | 0 | 0 |
| R2048 On 07/02/2019 Bond Future | 9.06 | Put | | | 9,456.69000 | 9.45669 | 9,649,920 | 11.07 | 0.00 | 0 | 0 |
| R2048 On 07/02/2019 Bond Future | 9.07 | Call | | | 84.25000 | 0.08425 | 69,050 | 11.09 | 0.00 | 0 | 0 |
| R2048 On 07/02/2019 Bond Future | 9.07 | Put | | | 9,361.71000 | 9.36171 | 9,554,330 | 11.09 | 0.00 | 0 | 0 |
| R2048 On 07/02/2019 Bond Future | 9.05 | Call | | | 76.10000 | 0.07610 | 62,100 | 11.06 | 0.00 | 0 | 0 |
| R2048 On 07/02/2019 Bond Future | 9.05 | Put | | | 9,551.97000 | 9.55197 | 9,745,790 | 11.06 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.90 | Call | | | 2,441.39000 | 2.44139 | 2,323,890 | 13.68 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.90 | Put | | | 4,511.75000 | 4.51175 | 4,608,720 | 13.68 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.91 | Call | | | 2,477.44000 | 2.47744 | 2,358,990 | 13.69 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.91 | Put | | | 4,462.12000 | 4.46212 | 4,558,140 | 13.69 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.89 | Call | | | 2,405.63000 | 2.40563 | 2,289,080 | 13.66 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.89 | Put | | | 4,561.82000 | 4.56182 | 4,659,740 | 13.66 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.35 | Call | | | 4,720.91000 | 4.72091 | 4,573,340 | 13.36 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.35 | Put | | | 3,488.14000 | 3.48814 | 3,560,630 | 13.36 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Call | | | 4,766.08000 | 4.76608 | 4,617,850 | 13.37 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Put | | | 3,453.90000 | 3.45390 | 3,525,730 | 13.37 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Call | | | 4,675.92000 | 4.67592 | 4,529,020 | 13.35 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Put | | | 3,522.68000 | 3.52268 | 3,595,840 | 13.35 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | 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 | | | | | | | | | 0.00 | 0 | 110,910 |
| R207 On 07/02/2019 Bond Future | | | 6.18171 | 101.49755 | 6.14603 | 101.52936 | | 0.43 | 0.00 | 0 | 18,412 |
| R207 On 02/05/2019 Bond Future | | | 5.66550 | 103.28964 | 5.61251 | 103.32549 | | 0.39 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | | | 4.21116 | 101.72372 | 4.12545 | 101.76172 | | 0.24 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 18,412 |
| R207 On 07/02/2019 Bond Future | 6.52 | Call | | | 349.08000 | 0.34908 | 320,360 | 0.56 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.52 | Put | | | 16.47000 | 0.01647 | 19,560 | 0.56 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.53 | Call | | | 357.50000 | 0.35750 | 328,670 | 0.57 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.53 | Put | | | 16.02000 | 0.01602 | 19,000 | 0.57 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.51 | Call | | | 340.78000 | 0.34078 | 312,190 | 0.56 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.51 | Put | | | 17.04000 | 0.01704 | 20,260 | 0.56 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Call | | | 1,336.30000 | 1.33630 | 1,300,470 | 0.60 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Put | | | 0.10000 | 0.00010 | 0,120 | 0.60 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.62 | Call | | | 1,342.91000 | 1.34291 | 1,307,080 | 0.60 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.62 | Put | | | 0.09000 | 0.00009 | 0,110 | 0.60 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Call | | | 1,349.52000 | 1.34952 | 1,313,690 | 0.60 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Put | | | 0.09000 | 0.00009 | 0,110 | 0.60 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Call | | | 1,406.06000 | 1.40606 | 1,368,060 | 0.31 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Call | | | 1,410.37000 | 1.41037 | 1,372,370 | 0.31 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.33 | Call | | | 1,401.74000 | 1.40174 | 1,363,740 | 0.31 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.33 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 18,412 |
| R208 On 07/02/2019 Bond Future | | | 7.61803 | 100.81451 | 7.58425 | 100.87914 | | 1.50 | 0.00 | 0 | 25,597 |
| R208 On 02/05/2019 Bond Future | | | 7.60115 | 99.19320 | 7.56102 | 99.26235 | | 1.71 | 0.00 | 0 | 0 |
| R208 On 01/08/2019 Bond Future | | | 7.51032 | 101.18778 | 7.46286 | 101.25973 | | 1.56 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 25,597 |
| R208 On 07/02/2019 Bond Future | 7.07 | Call | | | 38.33000 | 0.03833 | 30,020 | 1.56 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.07 | Put | | | 1,028.98000 | 1.02898 | 1,085,300 | 1.56 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.08 | Call | | | 39.79000 | 0.03979 | 31,220 | 1.55 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.08 | Put | | | 1,011.06000 | 1.01106 | 1,067,120 | 1.55 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.06 | Call | | | 37.00000 | 0.03700 | 28,940 | 1.56 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.06 | Put | | | 1,047.04000 | 1.04704 | 1,103,610 | 1.56 | 0.00 | 0 | 0 |
| R208 On 02/05/2019 Bond Future | 8.03 | Call | | | 1,045.64000 | 1.04564 | 992,180 | 2.03 | 0.00 | 0 | 0 |
| R208 On 02/05/2019 Bond Future | 8.03 | Put | | | 241.50000 | 0.24150 | 257,190 | 2.03 | 0.00 | 0 | 0 |
| R208 On 02/05/2019 Bond Future | 8.04 | Call | | | 1,059.72000 | 1.05972 | 1,006,040 | 2.04 | 0.00 | 0 | 0 |
| R208 On 02/05/2019 Bond Future | 8.04 | Put | | | 238.53000 | 0.23853 | 254,000 | 2.04 | 0.00 | 0 | 0 |
| R208 On 02/05/2019 Bond Future | 8.02 | Call | | | 1,031.83000 | 1.03183 | 978,610 | 2.02 | 0.00 | 0 | 0 |

| 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 | 02/05/2019 | Bond Future | 8.02 | Put | | | 244.75000 | 0.24475 | 260,680 | 2.02 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | | 243.82000 | 0.24382 | 259,640 | 1.84 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | | 1,291.22000 | 1.29122 | 1,234,910 | 1.85 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | | 241.35000 | 0.24135 | 256,990 | 1.85 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | | 1,303.72000 | 1.30372 | 1,247,250 | 1.85 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | | 238.90000 | 0.23890 | 254,380 | 1.85 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | | 1,278.74000 | 1.27874 | 1,222,610 | 1.84 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 25,597 |
| R209 | On | 07/02/2019 | Bond Future | | | 9.94924 | 72.16938 | 9.91903 | 72.35914 | | 12.43 | 0.00 | 0 | 123,571 |
| R209 | On | 02/05/2019 | Bond Future | | | 10.00554 | 70.29427 | 9.97409 | 70.48984 | | 13.23 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | | | 10.05638 | 71.70801 | 10.02383 | 71.90851 | | 12.74 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 123,571 |
| R209 | On | 07/02/2019 | Bond Future | 9.04 | Put | | | 6,006.49000 | 6.00649 | 6,173,140 | 10.90 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 9.04 | Call | | | 136.43000 | 0.13643 | 113,320 | 10.90 | 0.00 | 0 | 4,000 |
| R209 | On | 07/02/2019 | Bond Future | 10.20 | Call | | | 2,799.21000 | 2.79921 | 2,646,710 | 12.71 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 10.20 | Put | | | 1,063.35000 | 1.06335 | 1,100,610 | 12.71 | 0.00 | 0 | 4,000 |
| R209 | On | 07/02/2019 | Bond Future | 9.54 | Put | | | 3,203.14000 | 3.20314 | 3,314,970 | 11.72 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.95 | Put | | | 6,606.29000 | 6.60629 | 6,778,670 | 10.86 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 9.54 | Call | | | 756.46000 | 0.75646 | 678,530 | 11.72 | 0.00 | 0 | 4,000 |
| R209 | On | 07/02/2019 | Bond Future | 8.96 | Call | | | 98.96000 | 0.09896 | 81,030 | 10.86 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.96 | Put | | | 6,538.47000 | 6.53847 | 6,710,300 | 10.86 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.97 | Call | | | 102.88000 | 0.10288 | 84,380 | 10.86 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.97 | Put | | | 6,470.87000 | 6.47087 | 6,642,130 | 10.86 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.95 | Call | | | 95.16000 | 0.09516 | 77,780 | 10.86 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Call | | | 1,721.94000 | 1.72194 | 1,623,250 | 12.83 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Put | | | 3,525.63000 | 3.52563 | 3,622,510 | 12.83 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Call | | | 1,748.87000 | 1.74887 | 1,649,300 | 12.84 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Put | | | 3,487.92000 | 3.48792 | 3,583,920 | 12.84 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Call | | | 1,695.24000 | 1.69524 | 1,597,420 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Put | | | 3,563.66000 | 3.56366 | 3,661,410 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Put | | | 4,992.27000 | 4.99227 | 5,119,750 | 12.28 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Call | | | 938.98000 | 0.93898 | 870,890 | 12.28 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Call | | | 5,443.51000 | 5.44351 | 5,277,230 | 14.45 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Put | | | 1,071.60000 | 1.07160 | 1,100,890 | 14.45 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Put | | | 2,634.45000 | 2.63445 | 2,709,630 | 13.17 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Call | | | 2,484.11000 | 2.48411 | 2,363,720 | 13.17 | 0.00 | 0 | 760 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 3,575.26000 | 3.57526 | 3,445,470 | 12.93 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 2,742.11000 | 2.74211 | 2,812,820 | 12.93 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 3,609.78000 | 3.60978 | 3,479,380 | 12.94 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 2,716.02000 | 2.71602 | 2,786,120 | 12.94 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 3,540.89000 | 3.54089 | 3,411,710 | 12.92 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 2,768.42000 | 2.76842 | 2,839,740 | 12.92 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 14,280 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 137,851 |
| R210 | On | 07/02/2019 | Bond Future | | | 189.06110 | 189.06110 | 189.24563 | 189.24563 | | | 0.00 | 0 | 3,308 |
| R210 | On | 02/05/2019 | Bond Future | | | 189.88475 | 189.88475 | 190.07902 | 190.07902 | | | 0.00 | 0 | 0 |
| R210 | On | 01/08/2019 | Bond Future | | | 193.74540 | 193.74540 | 193.94631 | 193.94631 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 3,308 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 3,308 |
| R212 | On | 07/02/2019 | Bond Future | | | 156.00037 | 156.00037 | 156.02572 | 156.02572 | | | 0.00 | 0 | 4,976 |
| R212 | On | 02/05/2019 | Bond Future | | | 158.78919 | 158.78919 | 158.82025 | 158.82025 | | | 0.00 | 0 | 0 |
| R212 | On | 01/08/2019 | Bond Future | | | 161.94624 | 161.94624 | 161.98015 | 161.98015 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,976 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 4,976 |
| R213 | On | 07/02/2019 | Bond Future | | | 9.80947 | 83.58113 | 9.77921 | 83.76350 | | 10.16 | 0.00 | 0 | 32,324 |
| R213 | On | 02/05/2019 | Bond Future | | | 9.87075 | 81.50694 | 9.83905 | 81.69535 | | 10.76 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | | | 9.92639 | 83.14591 | 9.89340 | 83.33916 | | 10.38 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 32,324 |
| R213 | On | 07/02/2019 | Bond Future | 8.69 | Call | | | 59.20000 | 0.05920 | 47,520 | 9.04 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.69 | Put | | | 7,013.58000 | 7.01358 | 7,184,270 | 9.04 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.70 | Call | | | 61.68000 | 0.06168 | 49,590 | 9.04 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.70 | Put | | | 6,948.61000 | 6.94861 | 7,118,890 | 9.04 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.68 | Call | | | 56.82000 | 0.05682 | 45,520 | 9.04 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.68 | Put | | | 7,078.72000 | 7.07872 | 7,249,790 | 9.04 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Call | | | 1,479.81000 | 1.47981 | 1,390,980 | 10.49 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Put | | | 3,594.46000 | 3.59446 | 3,694,040 | 10.49 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Call | | | 1,503.98000 | 1.50398 | 1,414,310 | 10.50 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Put | | | 3,557.01000 | 3.55701 | 3,655,750 | 10.50 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Call | | | 1,455.65000 | 1.45565 | 1,367,680 | 10.47 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Put | | | 3,631.99000 | 3.63199 | 3,732,430 | 10.47 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Call | | | 3,298.81000 | 3.29881 | 3,176,900 | 10.66 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Put | | | 2,734.72000 | 2.73472 | 2,806,060 | 10.66 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Call | | | 3,332.00000 | 3.33200 | 3,209,490 | 10.67 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Put | | | 2,709.82000 | 2.70982 | 2,780,560 | 10.67 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Call | | | 3,265.77000 | 3.26577 | 3,144,460 | 10.65 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Put | | | 2,759.83000 | 2.75983 | 2,831,770 | 10.65 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 32,324 |

| 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 | 07/02/2019 | | | 10.10668 | 71.33055 | 10.07650 | 71.52693 | | 13.25 | 570,644.40 | 8 | 29,770 |
| R214 | On | 02/05/2019 | | | 10.16177 | 69.29363 | 10.13040 | 69.49591 | | 14.15 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | | | 10.21270 | 70.68706 | 10.18027 | 70.89435 | | 13.58 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | 570,644.40 | 8 | 29,770 |
| R214 | On | 07/02/2019 | 9.04 | Call | | | 75.04000 | 0.07504 | 60,630 | 11.45 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | 9.04 | Put | | | 7,408.89000 | 7.40889 | 7,590,860 | 11.45 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | 9.05 | Call | | | 78.65000 | 0.07865 | 63,690 | 11.47 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | 9.05 | Put | | | 7,335.90000 | 7.33590 | 7,517,320 | 11.47 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | 9.03 | Call | | | 71.55000 | 0.07155 | 57,700 | 11.44 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | 9.03 | Put | | | 7,482.12000 | 7.48212 | 7,664,650 | 11.44 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | 9.86 | Call | | | 1,908.38000 | 1.90838 | 1,803,220 | 13.97 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | 9.86 | Put | | | 3,692.76000 | 3.69276 | 3,789,880 | 13.97 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | 9.87 | Call | | | 1,936.38000 | 1.93638 | 1,830,350 | 13.98 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | 9.87 | Put | | | 3,653.45000 | 3.65345 | 3,749,700 | 13.98 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | 9.85 | Call | | | 1,880.61000 | 1.88061 | 1,776,320 | 13.96 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | 9.85 | Put | | | 3,732.41000 | 3.73241 | 3,830,400 | 13.96 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | 10.33 | Call | | | 3,767.29000 | 3.76729 | 3,631,920 | 13.67 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | 10.33 | Put | | | 2,818.64000 | 2.81864 | 2,890,560 | 13.67 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | 10.34 | Call | | | 3,802.73000 | 3.80273 | 3,666,740 | 13.68 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | 10.34 | Put | | | 2,791.48000 | 2.79148 | 2,862,780 | 13.68 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | 10.32 | Call | | | 3,731.76000 | 3.73176 | 3,597,010 | 13.66 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | 10.32 | Put | | | 2,845.80000 | 2.84580 | 2,918,340 | 13.66 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | 570,644.40 | 8 | 29,770 |
| Total for Bond | | | | | | | | | | | 137,227,472.94 | 1,547 | 928,505 |
| E170 | On | 01/08/2021 | | | 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 | | | 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 | | | 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 | | | 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 | | | 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 ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/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 |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | 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 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | | | 619.87500 | 619.87500 | 621.07900 | 621.07900 | | | 0.00 | 0 | 461 |
| GOVI On 02/05/2019 GOVI | | | 630.81700 | 630.81700 | 632.06500 | 632.06500 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | | | 643.49100 | 643.49100 | 644.77500 | 644.77500 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 461 |
| GOVI On 07/02/2019 GOVI | 666.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.52 | Put | | | 454,410.00000 | 45,44100 | 466,450,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.53 | Put | | | 454,510.00000 | 45,45100 | 466,550,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.51 | Put | | | 454,310.00000 | 45,43100 | 466,350,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Put | | | 158,050.00000 | 15,80500 | 170,530,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Put | | | 158,150.00000 | 15,81500 | 170,630,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Put | | | 157,950.00000 | 15,79500 | 170,430,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Call | | | 60,950.00000 | 6,09500 | 48,110,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Call | | | 60,850.00000 | 6,08500 | 48,010,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Call | | | 61,050.00000 | 6,10500 | 48,210,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 461 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 461 |
| AL37 On 07/02/2019 Index Future | | | 601.71000 | 601.71000 | 602.36200 | 602.36200 | | | 0.00 | 0 | 0 |
| AL37 On 02/05/2019 Index Future | | | 612.33200 | 612.33200 | 613.01600 | 613.01600 | | | 0.00 | 0 | 0 |
| AL37 On 01/08/2019 Index Future | | | 624.63400 | 624.63400 | 625.34400 | 625.34400 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total AL37 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 07/02/2019 Index Future | | | 691.35000 | 691.35000 | 692.44400 | 692.44400 | | | | 0.00 | 0 | 0 |
| AL7T On 02/05/2019 Index Future | | | 703.55400 | 703.55400 | 704.69200 | 704.69200 | | | | 0.00 | 0 | 0 |
| AL7T On 01/08/2019 Index Future | | | 717.68900 | 717.68900 | 718.86300 | 718.86300 | | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 07/02/2019 Index Future | | | 626.46800 | 626.46800 | 627.66500 | 627.66500 | | | | 0.00 | 0 | 906 |
| ALBI On 02/05/2019 Index Future | | | 637.52700 | 637.52700 | 638.76700 | 638.76700 | | | | 0.00 | 0 | 0 |
| ALBI On 01/08/2019 Index Future | | | 650.33500 | 650.33500 | 651.61300 | 651.61300 | | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 906 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 906 |
| IGOV On 07/02/2019 Index Future | | | 256.87400 | 256.87400 | 257.23300 | 257.23300 | | | | 0.00 | 0 | 508 |
| IGOV On 02/05/2019 Index Future | | | 261.46500 | 261.46500 | 261.84000 | 261.84000 | | | | 0.00 | 0 | 215 |
| IGOV On 01/08/2019 Index Future | | | 266.77800 | 266.77800 | 267.16600 | 267.16600 | | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 723 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 723 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,629 |
| JIBAR F On 19/12/2018 Jibar Future | | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | | 0.00 | 0 | 35,000 |
| JIBAR F On 20/03/2019 Jibar Future | | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 19/06/2019 Jibar Future | | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 35,000 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 35,000 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 35,000 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 98.01000 | 98.01000 | 98.03000 | 98.03000 | | | | 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 : | | | | | | | | | | 137,227,472.94 | 1,547 | 965,646 |
| AA05 On 22/03/2019 Spot Bond | | | 7.78000 | 101.87717 | 7.78000 | 101.85603 | | | | 0.00 | 0 | 0 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 0 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.94938 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.37500 | 101.03640 | 9.37500 | 101.01097 | | | | 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 | 111.78900 | 10.00000 | 111.75900 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2018 Spot Bond | | | | | 0.00000 | 99.85357 | | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 7.26000 | 99.88080 | 7.26000 | 99.86096 | | | | 0.00 | 0 | 1,500,000,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| 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 | 99.88071 | 10.84000 | 99.85206 | | | | 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 | 102.21494 | 11.37000 | 102.18372 | | | | 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 | 102.34089 | 11.81000 | 102.30845 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 24.50469 | 100.00000 | 24.44985 | | | | 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 | 23.60687 | 100.00000 | 23.55491 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3: On 07/12/2023 Spot Bond | | | 5.01000 | 5.01000 | 5.01000 | 275.45347 | | | | 0.00 | 0 | 120,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| ABF19L On 21/04/2022 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 ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2020 Spot Bond | | | | | 0.00000 | 102.34584 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| ABFN0: On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.54457 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 28/10/2019 Spot Bond | | | | | 0.00000 | 100.40371 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 09/04/2019 Spot Bond | | | | | 0.00000 | 100.98478 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 100.81004 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | | 0.00000 | 99.99985 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 100.84277 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.37540 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | | 0.00000 | 99.96660 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 103.06694 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | | | 0.00000 | 101.95715 | | | | 0.00 | 2,400,000,000 | 3,000,000,000 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 2,400,000,000 | 3,000,000,000 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 2,400,000,000 | 3,000,000,000 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 102.99562 | | | | 0.00 | 0 | 26,000,000 |

| 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 ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 26,000,000 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 26,000,000 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 103.14188 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 104.38521 | | | | 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 | 100.90095 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.67737 | | | | 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 | 100.70746 | | | | 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 | 101.72299 | | | | 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 | 101.77559 | | | | 0.00 | 0 | 0 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.80706 | | | | 0.00 | 6,800,000,000 | 0 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 6,800,000,000 | 0 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 6,800,000,000 | 0 |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.84903 | | | | 0.00 | 0 | 0 |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 100.93574 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | | 0.00000 | 100.02129 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 94.31491 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|--------------------|
| Total ABK12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 101.83508 | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | | 0.00000 | 101.31256 | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 97.45066 | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 98.59760 | | | 0.00 | 0 | 150,000,000 |
| Total ABK9 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For ABK9 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.47000 | 6.47000 | 6.47000 | 143.25042 | | | 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 | 38.12469 | 100.00000 | 38.04147 | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 7.70000 | 7.70000 | 7.70000 | 120.40692 | | 4,148,164,451,200.00 | 538,722,656 | 289,361,328 | |
| Total ABKI03 SPOT | | | | | | | | 4,148,164,451,200.00 | 538,722,656 | 289,361,328 | |
| Total For ABKI03 | | | | | | | | 4,148,164,451,200.00 | 538,722,656 | 289,361,328 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 14.56735 | 100.00000 | 14.53538 | | 0.00 | 0 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABKI03/R212 | | | | | | | | 0.00 | 0 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 9.18000 | 9.18000 | 9.18000 | 114.22657 | | 3,121,200,000,000.00 | 340,000,000 | 170,000,000 | |
| Total ABKI04 SPOT | | | | | | | | 3,121,200,000,000.00 | 340,000,000 | 170,000,000 | |
| Total For ABKI04 | | | | | | | | 3,121,200,000,000.00 | 340,000,000 | 170,000,000 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 9.11289 | 100.00000 | 9.09277 | | 0.00 | 0 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | 0.00 | 0 | 0 | |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 91.36527 | | 0.00 | 0 | 8,200,000 | |
| Total ABKS1 SPOT | | | | | | | | 0.00 | 0 | 8,200,000 | |
| Total For ABKS1 | | | | | | | | 0.00 | 0 | 8,200,000 | |
| ABN05 On 18/04/2021 Spot Bond | | | 4.22000 | 193.90368 | 4.22000 | 193.88739 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 4.02000 | 4.02000 | 4.02000 | 125.13647 | | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 3.77500 | 3.77500 | 3.77500 | 174.88368 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 3.74500 | 3.74500 | 3.74500 | 218.89155 | | | | 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 | | | 10.11000 | 10.11000 | 10.11000 | 93.52497 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.58500 | 10.58500 | 10.58500 | 103.71176 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 8.75000 | 8.75000 | 8.75000 | 96.61216 | | | | 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 | | | 11.13000 | 11.13000 | 11.13000 | 100.85890 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | | 0.00000 | 101.56812 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.35300 | | | | 0.00 | 0 | 0 |
| Total ABN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 8.77500 | 102.33166 | 8.77500 | 102.30751 | | | | 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 | | | 7.90000 | 101.91066 | 7.90000 | 101.88885 | | | | 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 | 100.10718 | 9.20000 | 100.08231 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 9.45500 | 100.66853 | 9.45500 | 100.64283 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 8.38000 | 101.75456 | 8.38000 | 101.73149 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 9.39000 | 101.32962 | 9.39000 | 101.30394 | | | 0.00 | 0 | 5,000,000 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 5,000,000 |
| ABS16 On 11/11/2025 Spot Bond | | | 10.14000 | 101.36718 | 10.14000 | 101.33949 | | | 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 | | | 10.30000 | 102.04845 | 10.30000 | 102.02014 | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 9.96000 | 100.88157 | 9.96000 | 100.85448 | | | 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 | | | 7.33000 | 104.98397 | 7.33000 | 104.96333 | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 0 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.24000 | 93.93236 | 10.24000 | 93.90645 | | 10,240,000,000,000.00 | 1,000,000,000 | 4,640,000,000 | |
| Total ABS7 SPOT | | | | | | | | 10,240,000,000,000.00 | 1,000,000,000 | 4,640,000,000 | |
| Total For ABS7 | | | | | | | | 10,240,000,000,000.00 | 1,000,000,000 | 4,640,000,000 | |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 10.33995 | 100.00000 | 10.31681 | | 0.00 | 0 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS7/R186 | | | | | | | | 0.00 | 0 | 0 | |
| ABS12 On 07/12/2023 Spot Bond | | | 3.94000 | 3.94000 | 3.94000 | 288.44165 | | 0.00 | 0 | 6,000,000 | |
| Total ABS12 SPOT | | | | | | | | 0.00 | 0 | 6,000,000 | |
| Total For ABS12 | | | | | | | | 0.00 | 0 | 6,000,000 | |
| ABS14 On 31/01/2022 Spot Bond | | | 3.41000 | 152.96854 | 3.41000 | 152.95920 | | 0.00 | 0 | 0 | |
| Total ABS14 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS14 | | | | | | | | 0.00 | 0 | 0 | |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08E On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 90.66470 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09E On 20/12/2025 Spot Bond | | | | | 0.00000 | 89.71532 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 8.05000 | 8.05000 | 8.05000 | 103.53636 | | | | 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 | 229.21842 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12E On 20/09/2021 Spot Bond | | | | | 0.00000 | 229.23396 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12E On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.40314 | | | | 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 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14E On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.40764 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 8.29000 | 8.29000 | 8.29000 | 104.78441 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.40336 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.32866 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.95925 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.39568 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.12234 | | | | 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 | 101.43287 | | | | 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 | 101.43746 | | | | 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 | 101.43746 | | | | 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 | 101.46285 | | | | 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 | 101.46285 | | | | 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 | 155.90349 | | | | 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 | 159.14717 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 96.69483 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.29874 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.38973 | | | | 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 | 100.04645 | | | | 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 | 100.48013 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.38373 | | | | 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 | 101.36134 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.61042 | | | | 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 | 101.69990 | | | | 0.00 | 0 | 0 |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 101.71309 | | | | 0.00 | 0 | 300,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.65339 | | | | 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 | 100.28948 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.35925 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.81334 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.64262 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.82443 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.78813 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.08492 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.97657 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.45148 | | | | 0.00 | 0 | 0 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.46466 | | | | 0.00 | 0 | 0 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | 9.86200 | 106.49937 | 9.86200 | 102.24843 | | | | 0.00 | 0 | 0 |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.48032 | | | | 0.00 | 0 | 0 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5C: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.50120 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.64746 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 237,796,739,900,000.00 | 2,377,967,399 | 3,428,547,345 | |
| Total AHY2U SPOT | | | | | | | | | 17,796,739,900,000.00 | 2,377,967,399 | 3,428,547,345 | |
| Total For AHY2U | | | | | | | | | 17,796,739,900,000.00 | 2,377,967,399 | 3,428,547,345 | |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 785,882,287,200,000.00 | 17,858,822,872 | 18,752,576,958 | |
| Total AIG2U SPOT | | | | | | | | | 15,882,287,200,000.00 | 17,858,822,872 | 18,752,576,958 | |
| Total For AIG2U | | | | | | | | | 15,882,287,200,000.00 | 17,858,822,872 | 18,752,576,958 | |
| AIR01 On 15/03/2019 Spot Bond | | | 7.54000 | 101.76729 | 7.54000 | 101.74678 | | | 0.00 | 0 | 0 | |
| Total AIR01 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR01 | | | | | | | | | 0.00 | 0 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 9.88000 | 106.86621 | 9.88000 | 106.83790 | | | 0.00 | 0 | 0 | |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 9.92000 | 101.46209 | 9.92000 | 101.43540 | | | 0.00 | 0 | 0 | |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 | |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.26500 | 96.55145 | 11.26500 | 96.52271 | | | 0.00 | 0 | 0 | |
| Total AIR05 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR05 | | | | | | | | | 0.00 | 0 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 4.08500 | 175.63237 | 4.08500 | 175.61826 | | | 0.00 | 0 | 20,000,000 | |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 | |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 20,000,000 | |
| APF01L On 31/10/2023 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 APF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 101.50627 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.59813 | | | | 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 | 99.72475 | | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.31289 | | | | 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 | 101.25508 | | | | 0.00 | 0 | 0 |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | 0 |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.52014 | | | | 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 | 100.53330 | | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| AS126L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | | 0.00 | 0 | 0 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS180L On 09/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS180U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.32873 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02 On 07/12/2033 Spot Bond | | | 3.99500 | 237.76871 | 3.99500 | 237.75032 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN022 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.67670 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN028 On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN034 On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.04835 | | | | 0.00 | 0 | 201,240,000 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 201,240,000 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 201,240,000 |
| ASN036 On 07/12/2033 Spot Bond | | | 4.01000 | 212.40969 | 4.01000 | 212.39318 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN037 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 |
| ASN041 On 22/04/2020 Spot Bond | | | | | 0.00000 | 100.59127 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN058 On 28/04/2020 Spot Bond | | | | | 0.00000 | 100.40865 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN059 On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.37619 | | | | 0.00 | 0 | 201,600,000 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 201,600,000 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 201,600,000 |
| ASN061 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN064 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.17088 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN069 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.56850 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN078 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.34334 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.78075 | | | | 0.00 | 178,400,000 | 131,400,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 178,400,000 | 131,400,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 178,400,000 | 131,400,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 101.98545 | | | | 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 | 108.10312 | | | | 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 | 100.57955 | | | | 0.00 | 0 | 144,000,000 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 144,000,000 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 144,000,000 |
| ASN09: On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.04556 | | | | 0.00 | 0 | 126,000,000 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 126,000,000 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 126,000,000 |
| ASN09: On 20/12/2020 Spot Bond | | | | | 0.00000 | 82.80849 | | | | 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 | 101.80900 | | | | 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 | 101.68978 | | | | 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 | 101.76072 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.35489 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 24/02/2019 Spot Bond | | | | | 0.00000 | 99.72109 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | | 0.00000 | 99.72488 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | | 0.00000 | 99.72591 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 03/03/2019 Spot Bond | | | | | 0.00000 | 101.78939 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | | 0.00000 | 101.77466 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.74583 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 On 31/12/2018 Spot Bond | | | | | 0.00000 | 98.59000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN136 On 31/01/2022 Spot Bond | | | 4.14000 | 149.64372 | 4.14000 | 149.63166 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN137 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 |
| ASN140 On 31/12/2018 Spot Bond | | | | | 0.00000 | 98.59000 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN141 On 20/06/2020 Spot Bond | | | | | 0.00000 | 103.07988 | | | | 0.00 | 100,000,000 | 50,000,000 |

| 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 ASN143 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For ASN143 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| ASN143 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN144 On 20/06/2021 Spot Bond | | | | | 0.00000 | 78.29772 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN145 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.22265 | | | | 0.00 | 0 | 160,000,000 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.22265 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147 On 31/01/2022 Spot Bond | | | 4.18500 | 149.44161 | 4.18500 | 149.42939 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN149 On 31/05/2021 Spot Bond | | | | | 0.00000 | 114.85592 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN150 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.84832 | | | | 0.00 | 0 | 160,000,000 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| ASN152 On 31/03/2028 Spot Bond | | | 4.67500 | 162.61205 | 4.67500 | 162.59641 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157 On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN159 On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.15253 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 19/08/2021 Spot Bond | | | | | 0.00000 | 99.88501 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.46529 | | | | 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 | 101.73054 | | | | 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 |
| ASN17 On 25/02/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN179 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.54048 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18 On 25/04/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN185 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.51170 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN192 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN193 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.12575 | | | | 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 | | | 4.35000 | 102.68161 | 4.35000 | 102.67275 | | | | 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 | 101.31362 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN199 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 25/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN200 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 21/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN201 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 18/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN202 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.32587 | | | | 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 | 101.41067 | | | | 0.00 | 60,400,000 | 33,300,000 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 60,400,000 | 33,300,000 |
| Total For ASN204 | | | | | | | | | | 0.00 | 60,400,000 | 33,300,000 |
| ASN20: On 25/08/2022 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 ASN207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN207 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN207: On 24/08/2021 Spot Bond | | | | | 0.00000 | 99.67492 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN208: On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.64428 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN209: On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.84080 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN210: On 02/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN212 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN212: On 01/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN213 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN213: On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.91219 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN214: On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN216 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN216: On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN217 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN217: On 19/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN218 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN218: On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN219 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN219: On 22/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN220 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN220: On 25/10/2022 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 ASN223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN223 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN223 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN225 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN225 On 01/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN228 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN228 On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN229 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN229 On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN230 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN230 On 17/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN231 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN231 On 28/05/2019 Spot Bond | | | 8.56000 | 8.56000 | 8.56000 | 101.83150 | | | | 0.00 | 0 | 0 |
| Total ASN232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN232 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN232 On 29/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN234 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN234 On 12/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN235 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN235 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN236 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN236 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN237 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN237 On 18/12/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN239 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN239 On 02/02/2023 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 ASN240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN240 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24 On 02/02/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN241 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24 On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN242 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24 On 07/03/2019 Spot Bond | | | | | 0.00000 | 101.57880 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN244 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24 On 30/03/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN245 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24 On 12/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN246 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24 On 13/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN247 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 09/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN250 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 16/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN251 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 16/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN252 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 27/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN253 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 25/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN254 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN254 On 29/05/2021 Spot Bond | | | | | 0.00000 | 101.80705 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN255 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN256 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN256 On 02/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN257 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN257 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN261 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN261 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN262 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN262 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN263 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN263 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.53750 | | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN264 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN265 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN265 On 10/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN268 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN268 On 10/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN269 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN269 On 20/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN270 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN270 On 20/07/2023 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 ASN271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN271 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN272 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 25/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN273 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.32109 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN275 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 04/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN276 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 08/08/2019 Spot Bond | | | | | 0.00000 | 100.13257 | | | | 0.00 | 0 | 0 |
| Total ASN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN277 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 99.97721 | | | | 0.00 | 400,000,000 | 144,000,000 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 144,000,000 |
| Total For ASN278 | | | | | | | | | | 0.00 | 400,000,000 | 144,000,000 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 99.85972 | | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.83886 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN281 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN282 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN283 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN283 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN284 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN284 On 05/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN285 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN285 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.58692 | | | | 0.00 | 0 | 90,800,000 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 90,800,000 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 90,800,000 |
| ASN286 On 14/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN287 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN287 On 21/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN289 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN289 On 21/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN290 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN290 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.24418 | | | | 0.00 | 0 | 39,400,000 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 39,400,000 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 39,400,000 |
| ASN291 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN293 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN293 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN295 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN295 On 26/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN297 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN297 On 26/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN298 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN298 On 26/10/2023 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 ASN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN299 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.22133 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75(On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | | 0.00000 | 101.68242 | | | | 0.00 | 0 | 10,000,000 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.81287 | | | | 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 | | | 9.07500 | 105.13807 | 9.07500 | 105.11258 | | | | 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 | | | 9.02500 | 102.08138 | 9.02500 | 102.05649 | | | | 0.00 | 0 | 340,000,000 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 340,000,000 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 340,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 101.29950 | 9.30000 | 101.27406 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 102.86302 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.87961 | | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.97361 | | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| 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 | 103.07755 | | | 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 | 99.81930 | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA4 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.36371 | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.43411 | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.84924 | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.08247 | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2022 Spot Bond | | | | | 0.00000 | 104.95252 | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 30/06/2020 Spot Bond | | | | | 0.00000 | 103.07972 | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 30/06/2022 Spot Bond | | | 12.44000 | 106.91622 | 12.44000 | 106.88116 | | 4,976,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total BAYA59 SPOT | | | | | | | | 4,976,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For BAYA59 | | | | | | | | 4,976,000,000,000.00 | 400,000,000 | 200,000,000 | |
| BAYA6 On 30/06/2020 Spot Bond | | | 12.37500 | 12.37500 | 12.37500 | 104.61661 | | 0.00 | 0 | 0 | |
| Total BAYA60 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAYA60 | | | | | | | | 0.00 | 0 | 0 | |
| BAYA6 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.46471 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.38141 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.79316 | | | | 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 | 101.39329 | | | | 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 | 101.33388 | | | | 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 | 101.38152 | | | | 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 | | | 12.44000 | 12.44000 | 12.44000 | 97.11759 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA68 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.30431 | | | | 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 | 101.30431 | | | | 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 | 101.30431 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 101.74918 | | | | 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 | 106.77425 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB10 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.80848 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.57153 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.60030 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.60030 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.60030 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD11 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD21 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD31 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD41 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD51 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD61 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC123 On 30/11/2018 Spot Bond | | | | | 0.00000 | 101.56799 | | | | 0.00 | 0 | 0 |
| Total BC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC123 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 100.78122 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ14 On 09/05/2019 Spot Bond | | | | | 0.00000 | 100.01512 | | | | 0.00 | 0 | 0 |
| Total BCJ14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ14 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.01769 | | | | 0.00 | 0 | 0 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 101.49488 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ17 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.12706 | | | | 0.00 | 0 | 0 |
| Total BCJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020€ On 28/04/2028 Spot Bond | | | 9.20000 | 9.20000 | 9.20000 | 191.90802 | | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020€ On 02/03/2028 Spot Bond | | | 9.20000 | 9.20000 | 9.20000 | 192.58439 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 9.58500 | 9.58500 | 9.58500 | 91.63001 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 8.68676 | 100.00000 | 8.66744 | | | | 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 | 100.22926 | | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.11188 | | | | 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 | | | 8.75000 | 101.86088 | 8.75000 | 101.83718 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|--------------------|
| Total BGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 102.43692 | | | 0.00 | 0 | 30,000,000 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For BGL03 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 8.45000 | 104.58243 | 8.45000 | 104.55891 | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 10.87500 | 103.00687 | 10.87500 | 102.97675 | | | 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 | 104.52409 | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 11.37000 | 103.66964 | 11.37000 | 103.63797 | | 2,274,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total BGL07 SPOT | | | | | | | | 2,274,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For BGL07 | | | | | | | | 2,274,000,000,000.00 | 200,000,000 | 100,000,000 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 102.10281 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 10.57500 | 102.81948 | 10.57500 | 102.79021 | | | 0.00 | 0 | 4,800,000 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 4,800,000 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 4,800,000 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 100.26500 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 11.35500 | 102.59669 | 11.35500 | 102.56539 | | | 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 | 104.94291 | | | 0.00 | 50,000,000 | 50,000,000 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For BGL12 | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 10.00500 | 106.84050 | 10.00500 | 106.81217 | | | 0.00 | 0 | 556,400,000 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 556,400,000 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 556,400,000 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 103.57061 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 104.60838 | | | | 0.00 | 0 | 20,000,000 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 102.36002 | | | | 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 | 102.95401 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.47517 | | | | 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 | 101.35320 | | | | 0.00 | 0 | 0 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 0 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 105.52349 | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For BGT01 | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.03682 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.41000 | 103.58650 | 8.41000 | 103.56319 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.30362 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.07212 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.38103 | | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0:On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.19499 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF02 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.69162 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF04 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.09321 | | | | 0.00 | 0 | 0 |
| Total BPPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF07 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.14746 | | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF08 On 23/01/2019 Spot Bond | | | | | 0.00000 | 100.45631 | | | | 0.00 | 0 | 0 |
| Total BPPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF09 On 23/07/2019 Spot Bond | | | | | 0.00000 | 100.48811 | | | | 0.00 | 0 | 0 |
| Total BPPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF10 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.50941 | | | | 0.00 | 90,000,000 | 45,000,000 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| BPPF11 On 09/10/2019 Spot Bond | | | | | 0.00000 | 100.79132 | | | | 0.00 | 0 | 0 |
| Total BPPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF12 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.84771 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A1U 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 |
| BS2A2U 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 |
| BS2B1U 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 |
| BS2C1U On 01/12/2022 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 BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.21628 | | | | 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 | 101.20305 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 19/11/2018 Spot Bond | | | | | 0.00000 | 99.90545 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.46874 | | | | 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 | 100.04719 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | | 0.00000 | 100.76469 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|---------------|------------------|---------------|
| Total CBL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 11.66000 | 103.20346 | 11.66000 | 103.17129 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | | 0.00000 | 104.42518 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 9.16000 | 103.87916 | 9.16000 | 103.85387 | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 104.49177 | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.67500 | 98.62661 | 9.67500 | 98.60087 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 100.31817 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | | 0.00000 | 100.57240 | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 9.97500 | 102.70609 | 9.97500 | 102.67848 | | | 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 | 100.96772 | | | 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 | 101.99841 | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.55500 | 112.15430 | 10.55500 | 112.12279 | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.63000 | 108.99560 | 10.63000 | 108.96476 | | 13,500,100,000,000.00 | 1,270,000,000 | 1,370,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total CCT02 SPOT | | | | | | | | | 13,500,100,000,000.00 | 1,270,000,000 | 1,370,000,000 |
| Total For CCT02 | | | | | | | | | 13,500,100,000,000.00 | 1,270,000,000 | 1,370,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.78500 | 103.53694 | 10.78500 | 103.50690 | | | 2,157,000,000,000.00 | 200,000,000 | 100,000,000 |
| Total CCT03 SPOT | | | | | | | | | 2,157,000,000,000.00 | 200,000,000 | 100,000,000 |
| Total For CCT03 | | | | | | | | | 2,157,000,000,000.00 | 200,000,000 | 100,000,000 |
| CCT04 On 17/07/2027 Spot Bond | | | 10.73000 | 10.73000 | 10.73000 | 101.42308 | | | 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 | 112.44150 | 10.00000 | 112.41220 | | | 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 | 101.04773 | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | | 0.00000 | 100.18139 | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.24652 | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | | 0.00000 | 102.07773 | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.92241 | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.36055 | | | 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 | 100.69720 | | | 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 | 101.50006 | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | 0.00 | 0 | 0 |
| CGR37 On 08/02/2019 Spot Bond | | | | | 0.00000 | 100.14456 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR37 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.02731 | | | | 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 | 101.50570 | | | | 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 | 100.28666 | | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 103.71217 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 29/08/2021 Spot Bond | | | 3.14000 | 148.08252 | 3.14000 | 148.00069 | | | | 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 | | | 4.11000 | 4.11000 | 4.11000 | 143.56347 | | | | 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 | 112.44200 | 10.00000 | 112.41200 | | | | 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 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 8.59000 | 102.24468 | 8.59000 | 102.24242 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 102.03508 | 9.35000 | 102.00962 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 8.09000 | 101.86725 | 8.09000 | 101.84531 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 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 | 99.99981 | | | | 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 | | | 11.39000 | 94.21479 | 11.39000 | 94.18596 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.91000 | 95.40537 | 11.91000 | 95.37488 | | | | 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 | 101.54058 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.99982 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.53750 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/12/2018 Spot Bond | | | | | 0.00000 | 102.02345 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.64178 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.29874 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.73848 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.26594 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 10.57000 | 101.52301 | 10.57000 | 101.49413 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.36661 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.23389 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 12.71000 | 102.99031 | 12.71000 | 102.95526 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.24240 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.49814 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/03/2024 Spot Bond | | | | | 0.00000 | 110.37475 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/09/2023 Spot Bond | | | | | 0.00000 | 101.34791 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/03/2021 Spot Bond | | | 9.37500 | 102.54585 | 9.37500 | 102.51990 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.99659 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/03/2024 Spot Bond | | | 10.98000 | 99.89750 | 10.98000 | 99.86801 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | 11.00000 | 101.67030 | 11.00000 | 101.64023 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.52226 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | 12.50000 | 99.93418 | 12.50000 | 99.90070 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.65352 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.37314 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.52598 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | | 0.00000 | 101.45552 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/12/2019 Spot Bond | | | | | 0.00000 | 107.14677 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.38075 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.48544 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.13737 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.99985 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.99985 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.38063 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.39587 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.38809 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | | 0.00000 | 100.78757 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.52234 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.52979 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 100.79120 | | | | 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 | 102.71356 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.58195 | | | | 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 | 100.83826 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.43216 | | | | 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 | 101.65649 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 7.01000 | 7.01000 | 52.80626 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.67138 | | | | 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 | 100.64984 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.86915 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 112.85313 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.83546 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.47605 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 113.19431 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.75862 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.96895 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 130.22416 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 117.90227 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 119.70634 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 121.32108 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 131.13193 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.51492 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.44781 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.23815 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | | 0.00000 | 132.34026 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 102.70982 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 23/05/2021 Spot Bond | | | | | 0.00000 | 99.77238 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 9.47500 | 103.84223 | 9.47500 | 103.81612 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 31/01/2022 Spot Bond | | | 4.41000 | 148.43589 | 4.41000 | 148.42286 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2025 Spot Bond | | | 6.57000 | 108.38724 | 6.57000 | 108.37153 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.51000 | 108.75103 | 6.51000 | 108.73544 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 04/05/2021 Spot Bond | | | | | 0.00000 | 99.69894 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.70435 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 99.88180 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.90097 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN458 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.96468 | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 15/02/2022 Spot Bond | | | | | 0.00000 | 103.72259 | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 16/02/2022 Spot Bond | | | 10.54500 | 104.05771 | 10.54500 | 104.02866 | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 13/03/2022 Spot Bond | | | 10.32000 | 100.96457 | 10.32000 | 100.93650 | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 14/03/2020 Spot Bond | | | | | 0.00000 | 101.47280 | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.13819 | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.15078 | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.48935 | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 17/05/2019 Spot Bond | | | | | 0.00000 | 99.89201 | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.87011 | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.30960 | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.52979 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 21.35654 | 100.00000 | 21.30953 | | | | 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 | 102.30035 | | | | 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 | 99.99487 | | | | 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 | 101.52012 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 102.88034 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 02/12/2021 Spot Bond | | | 9.47500 | 104.85165 | 9.47500 | 104.82513 | | | | 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 | 102.03358 | | | | 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 | | | 13.00000 | 104.65331 | 13.00000 | 104.50238 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/07/2022 Spot Bond | | | 9.80000 | 100.73087 | 9.80000 | 100.70470 | | | | 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 | 101.13805 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.76582 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 07/06/2022 Spot Bond | | | | | 0.00000 | 102.30035 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.17940 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.52855 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 07/06/2022 Spot Bond | | | 11.97500 | 105.37060 | 11.97500 | 104.97057 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 29/08/2020 Spot Bond | | | | | 0.00000 | 101.84901 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 10.60000 | 99.71810 | 10.60000 | 99.68966 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 103.46868 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 104.63718 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 20/05/2021 Spot Bond | | | | | 0.00000 | 99.86024 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN499 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.85454 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.88356 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.91555 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.57769 | | | | 0.00 | 0 | 0 |
| Total CLN503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN503 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN503 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.91555 | | | | 0.00 | 0 | 405,000,000 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 405,000,000 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 405,000,000 |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.51162 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.35611 | | | | 0.00 | 0 | 0 |
| Total CLN506 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN506 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN506 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.54488 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 24/02/2020 Spot Bond | | | | | 0.00000 | 99.68919 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.86970 | | | | 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 | 96.84705 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN512 On 07/06/2022 Spot Bond | | | | | 0.00000 | 102.15246 | | | | 0.00 | 0 | 0 |
| Total CLN512 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN512 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN514 On 23/02/2019 Spot Bond | | | | | 0.00000 | 99.76724 | | | | 0.00 | 0 | 0 |
| Total CLN514 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN514 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN515 On 23/02/2019 Spot Bond | | | | | 0.00000 | 99.71890 | | | | 0.00 | 0 | 0 |
| Total CLN515 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN515 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 102.77147 | 9.96000 | 101.62409 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 101.94838 | 10.01000 | 100.40332 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.07932 | | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 100.80359 | 9.60000 | 100.77580 | | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.57162 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.37977 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.93274 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.02279 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 101.67870 | 9.20000 | 101.65343 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.51448 | | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.48025 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.95959 | | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN528 On 25/11/2022 Spot Bond | | | | | 0.00000 | 103.36965 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 103.94629 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.50831 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.57162 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.47783 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN532 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.45545 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.70064 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN534 On 18/07/2025 Spot Bond | | | 10.81000 | 10.81000 | 10.81000 | 101.16734 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 100.68839 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN536 On 25/10/2023 Spot Bond | | | | | 0.00000 | 100.49898 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN537 On 16/08/2023 Spot Bond | | | | | 0.00000 | 99.95145 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.33667 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN539 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.77662 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|------------------------------|-----------------------|-----------------------|
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.34601 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.18625 | | | | 0.00 | 0 | 0 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN542 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN543 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.18861 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN544 On 17/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 006,900,000,000,000.00 | 10,069,000,000 | 10,069,000,000 | |
| Total CLN545 SPOT | | | | | | | | | | 16,900,000,000,000.00 | 10,069,000,000 | 10,069,000,000 |
| Total For CLN545 | | | | | | | | | | 16,900,000,000,000.00 | 10,069,000,000 | 10,069,000,000 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 221.91954 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.58500 | 91.65358 | 9.58500 | 91.63001 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 9.20000 | 9.20000 | 9.20000 | 191.90802 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 9.20000 | 9.20000 | 9.20000 | 192.58439 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.34361 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.48033 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/09/2019 Spot Bond | | | | | 0.00000 | 101.34353 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.39555 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 17/08/2021 Spot Bond | | | | | 0.00000 | 99.88288 | | | | 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 | | | 9.05000 | 116.98890 | 9.05000 | 116.96061 | | | | 0.00 | 0 | 358,700,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 358,700,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 358,700,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.58500 | 104.01786 | 9.58500 | 103.99095 | | | | 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 | | | 10.84000 | 107.67529 | 10.84000 | 107.64424 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.40000 | 103.49546 | 10.40000 | 103.46679 | | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.64500 | 95.78868 | 10.64500 | 95.76139 | | | | 0.00 | 0 | 240,000,000 |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | 240,000,000 |
| COT02 On 03/04/2028 Spot Bond | | | 11.97500 | 91.33373 | 11.97500 | 91.30456 | | | | 0.00 | 0 | 130,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.93000 | 90.33809 | 11.93000 | 90.30950 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 12.61500 | 12.61500 | 12.61500 | 97.50406 | | | | 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 | 101.38609 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.20826 | | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN80 On 11/12/2018 Spot Bond | | | | | 0.00000 | 101.65908 | | | | 0.00 | 0 | 0 |
| Total DEN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN80 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 101.52033 | | | | 0.00 | 0 | 0 |
| Total DENG83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG83 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.28148 | | | | 0.00 | 0 | 0 |
| Total DENG84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG84 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.36983 | | | | 0.00 | 0 | 0 |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 27/09/2019 Spot Bond | | | | | 0.00000 | 101.11740 | | | | 0.00 | 0 | 0 |
| Total DENG86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG86 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.19341 | | | | 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 | 101.26976 | | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 24/01/2019 Spot Bond | | | | | 0.00000 | 100.79581 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | | 0.00000 | 87.08496 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DOL01: On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.57026 | | | 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 | 99.84576 | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.02061 | | | 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 | | | 10.25000 | 10.25000 | 10.25000 | 100.73240 | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 99.84215 | | | 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 | | | 8.77500 | 104.26599 | 8.77500 | 104.24153 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 7.78500 | 104.46057 | 7.78500 | 104.43889 | | | 0.00 | 0 | 246,500,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 246,500,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 246,500,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 45.22355 | 100.00000 | 45.12400 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 9.75000 | 103.00321 | 9.75000 | 102.97656 | | 10,299,151,200,000.00 | 1,056,323,200 | 1,846,000,000 | |
| Total DV23 SPOT | | | | | | | | 10,299,151,200,000.00 | 1,056,323,200 | 1,846,000,000 | |
| Total For DV23 | | | | | | | | 10,299,151,200,000.00 | 1,056,323,200 | 1,846,000,000 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.72026 | 100.00000 | 14.68786 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.72026 | 100.00000 | 14.68786 | | 0.00 | 0 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.80000 | 101.87084 | 9.80000 | 101.84436 | | 0.00 | 0 | 0 | |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV24 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.31489 | 9.69000 | 102.28859 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.31489 | 9.69000 | 102.28859 | | | 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 | | | 11.50500 | 94.07179 | 11.50500 | 94.04320 | | | 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 | 102.41161 | 10.10000 | 102.38419 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.41161 | 10.10000 | 102.38419 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | | 0.00000 | 102.08711 | | | 0.00 | 0 | 0 |
| Total DVF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF19 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 101.83609 | | | 0.00 | 0 | 4,424,700,000 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 4,424,700,000 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 4,424,700,000 |
| DVF20I On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.46714 | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | 0.00 | 0 | 0 |
| DVF20C On 31/08/2020 Spot Bond | | | | | 0.00000 | 102.01721 | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | 0.00 | 0 | 0 |
| DVF20I On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.61514 | | | 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 | 101.86382 | | | 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 | 101.78190 | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22I On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.82813 | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | 0.00 | 0 | 0 |
| DVF22C On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.49991 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.54067 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.25000 | 112.08028 | 8.25000 | 112.05566 | | | | 0.00 | 0 | 200,000,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 38.63426 | 100.00000 | 38.54921 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 8.06000 | 103.59754 | 8.06000 | 103.57493 | | | | 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 | | | 9.18500 | 103.23474 | 9.18500 | 103.20913 | | | | 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 | | | 10.11000 | 101.02967 | 10.11000 | 101.00215 | | | | 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 | | | 4.25500 | 103.04457 | 4.25500 | 103.03574 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 4.00000 | 95.24371 | 4.00000 | 95.23638 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 122.63423 | 2.25000 | 122.63055 | | | | 0.00 | 0 | 0 |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 3.82500 | 127.91549 | 3.81500 | 128.01146 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 3.82500 | 114.36212 | 3.82500 | 114.35385 | | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 3.82500 | 113.59593 | 3.82500 | 113.58774 | | | | 0.00 | 0 | 20,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| EL31 On 02/06/2031 Spot Bond | | | 3.91500 | 104.68641 | 3.91500 | 104.67854 | | | | 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 | | | 3.97000 | 96.68215 | 3.97000 | 96.67479 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 122.63423 | 2.25000 | 122.63055 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 8.85000 | 105.77562 | 8.85000 | 105.75072 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 8.87500 | 105.69202 | 8.87500 | 105.66667 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 11.10000 | 96.07728 | 11.10000 | 96.04861 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.30500 | 11.30500 | 11.30500 | 92.43090 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 11.48000 | 11.48000 | 11.48000 | 97.77315 | | | | 0.00 | 0 | 1,333,333,200 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 1,333,333,200 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 1,333,333,200 |
| EMM06 On 23/06/2025 Spot Bond | | | 11.08000 | 11.08000 | 11.08000 | 101.86786 | | | | 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 | | | 10.93000 | 10.93000 | 10.93000 | 102.23597 | | | | 0.00 | 0 | 0 |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 17/07/2032 Spot Bond | | | 11.54500 | 11.54500 | 11.54500 | 89.22150 | | | | 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 | 100.62182 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01: On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.58045 | | | | 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 | 101.72025 | | | | 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 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 101.72062 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | | 0.00000 | 102.09213 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.61779 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 102.21956 | | | | 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 | 100.82670 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.89409 | | | | 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 | 101.76442 | | | | 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 | 101.58787 | | | | 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 | 101.61566 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02L On 01/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04L On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05L On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF06L On 03/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF06U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF07L On 28/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF07U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3 On 04/03/2019 Spot Bond | | | | | 0.00000 | 101.62245 | | | | 0.00 | 0 | 0 |
| Total EPFC37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC37 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3 On 06/09/2019 Spot Bond | | | | | 0.00000 | 101.55498 | | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 03/04/2019 Spot Bond | | | | | 0.00000 | 100.86785 | | | | 0.00 | 0 | 0 |
| Total EPFC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC40 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 06/11/2019 Spot Bond | | | | | 0.00000 | 100.18366 | | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 99.13472 | | | | 0.00 | 0 | 164,900,000 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 164,900,000 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 164,900,000 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.44522 | | | | 0.00 | 0 | 0 |

| Contract 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 |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 99.88711 | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2019 Spot Bond | | | | | 0.00000 | 99.87459 | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2019 Spot Bond | | | | | 0.00000 | 99.88043 | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2019 Spot Bond | | | | | 0.00000 | 99.86092 | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 99.63065 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.05957 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.21695 | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 99.89187 | | | 0.00 | 0 | 0 |
| Total ERSA24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.88786 | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 9.66000 | 104.19252 | 9.66000 | 104.16581 | | | 1,362,694,662,000.00 | 141,065,700 | 2,572,842,200 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total ES23 SPOT | | | | | | | | | 1,362,694,662,000.00 | 141,065,700 | 2,572,842,200 |
| Total For ES23 | | | | | | | | | 1,362,694,662,000.00 | 141,065,700 | 2,572,842,200 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.04169 | 10.00000 | 103.01437 | | | 0.00 | 0 | 0 |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 10.43000 | 87.87611 | 10.43000 | 87.85156 | | | 11,951,924,740,000.00 | 1,145,918,000 | 4,059,821,600 |
| Total ES26 SPOT | | | | | | | | | 11,951,924,740,000.00 | 1,145,918,000 | 4,059,821,600 |
| Total For ES26 | | | | | | | | | 11,951,924,740,000.00 | 1,145,918,000 | 4,059,821,600 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.93510 | 7.85000 | 100.91374 | | | 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 | | | 11.19500 | 74.79599 | 11.16500 | 74.94535 | | | 1,934,614,667,000.00 | 172,810,600 | 4,008,580,300 |
| Total ES33 SPOT | | | | | | | | | 1,934,614,667,000.00 | 172,810,600 | 4,008,580,300 |
| Total For ES33 | | | | | | | | | 1,934,614,667,000.00 | 172,810,600 | 4,008,580,300 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.24842 | 7.50000 | 101.22783 | | | 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 | | | 11.38000 | 77.06077 | 11.38000 | 77.03734 | | | 930,139,748,000.00 | 81,734,600 | 3,730,124,200 |
| Total ES42 SPOT | | | | | | | | | 930,139,748,000.00 | 81,734,600 | 3,730,124,200 |
| Total For ES42 | | | | | | | | | 930,139,748,000.00 | 81,734,600 | 3,730,124,200 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.48140 | 8.50000 | 100.45843 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| ESF01L On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF01U | | | | | | | | | 0.00 | 0 | 0 |
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.65698 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | | 0.00000 | 99.41715 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.35105 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FBJ20Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.39563 | | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | | 0.00000 | 102.00372 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | | 0.00000 | 101.17597 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 101.82277 | | | | 0.00 | 100,000,000 | 50,000,000 |

| 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 FIFB10 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.44756 | | | | 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 | 100.02221 | | | | 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 | 100.16727 | | | | 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 | 99.86646 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FNT001 On 03/12/2018 Spot Bond | | | | | 0.00000 | 100.25381 | | | | 0.00 | 0 | 0 |
| Total FNT001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT001 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT002 On 04/01/2019 Spot Bond | | | | | 0.00000 | 100.43600 | | | | 0.00 | 0 | 0 |
| Total FNT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT002 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 7.36000 | 103.49869 | 7.36000 | 103.47797 | | | | 0.00 | 0 | 360,000,000 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 102.08329 | | | | 0.00 | 0 | 50,000,000 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For FRB12 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.73560 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 10.57500 | 10.57500 | 10.57500 | 103.24056 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 104.12427 | | | | 0.00 | 0 | 10,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 103.34561 | | | | 0.00 | 0 | 10,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 105.82244 | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total For FRB17 | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 105.47408 | | | | 0.00 | 520,000,000 | 520,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 520,000,000 | 520,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 520,000,000 | 520,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.27500 | 103.26701 | 11.27500 | 103.23589 | | | | 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 | 103.35103 | | | | 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 | 105.15089 | | | | 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 | 107.76680 | | | | 0.00 | 20,000,000 | 170,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 170,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 20,000,000 | 170,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.01390 | | | | 0.00 | 0 | 0 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.18840 | | | | 0.00 | 5,300,000,000 | 3,200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|
| Total FRB24 SPOT | | | | | | | | | 0.00 | 5,300,000,000 | 3,200,000,000 |
| Total For FRB24 | | | | | | | | | 0.00 | 5,300,000,000 | 3,200,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | 7.70500 | 105.20054 | 7.70500 | 105.17850 | | | 0.00 | 0 | 115,000,000 |
| Total FRBC21 SPOT | | | | | | | | | 0.00 | 0 | 115,000,000 |
| Total For FRBC21 | | | | | | | | | 0.00 | 0 | 115,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | | | 0.00000 | 101.65336 | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.56000 | 152.27821 | 3.56000 | 152.26831 | | 712,000,000,000.00 | | 200,000,000 | 110,000,000 |
| Total FRBI22 SPOT | | | | | | | | 712,000,000,000.00 | | 200,000,000 | 110,000,000 |
| Total For FRBI22 | | | | | | | | 712,000,000,000.00 | | 200,000,000 | 110,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 292.08881 | | 9,490,000,000,000.00 | | 2,600,000,000 | 1,330,000,000 |
| Total FRBI23 SPOT | | | | | | | | 9,490,000,000,000.00 | | 2,600,000,000 | 1,330,000,000 |
| Total For FRBI23 | | | | | | | | 9,490,000,000,000.00 | | 2,600,000,000 | 1,330,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.86000 | 3.86000 | 3.86000 | 126.28269 | | 0.00 | | 0 | 631,000,000 |
| Total FRBI25 SPOT | | | | | | | | 0.00 | | 0 | 631,000,000 |
| Total For FRBI25 | | | | | | | | 0.00 | | 0 | 631,000,000 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.06500 | 170.82550 | 4.06500 | 170.81187 | | 4,065,000,000,000.00 | | 1,000,000,000 | 500,000,000 |
| Total FRBI28 SPOT | | | | | | | | 4,065,000,000,000.00 | | 1,000,000,000 | 500,000,000 |
| Total For FRBI28 | | | | | | | | 4,065,000,000,000.00 | | 1,000,000,000 | 500,000,000 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.16500 | 4.16500 | 4.16500 | 85.90540 | | 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 | | | 4.27500 | 4.27500 | 4.27500 | 206.13062 | | 0.00 | | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRBI33 | | | | | | | | 0.00 | | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.59500 | 89.36544 | 4.59500 | 89.35703 | | 0.00 | | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRBI46 | | | | | | | | 0.00 | | 0 | 0 |
| FRBI50 On 31/12/2050 Spot Bond | | | 4.62000 | 91.11964 | 4.62000 | 91.60196 | | 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 | | | 8.73000 | 8.73000 | 8.73000 | 84.13855 | | 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 | | | 10.18000 | 10.18000 | 10.18000 | 56.03778 | | 0.00 | | 0 | 0 |

| Contract 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 | | | 10.22000 | 10.22000 | 10.22000 | 55.27829 | | | | 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 | 102.22879 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.67000 | 4.67000 | 4.67000 | 120.59950 | | | | 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 | 99.79726 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.54768 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 90.75707 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.97914 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.75232 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.42828 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.43332 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | | 0.00000 | 101.28661 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.50457 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.57630 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 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 |
| FRC208 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 |
| FRC209 On 07/10/2020 Spot Bond | | | | | 0.00000 | 103.22729 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC210 On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| FRC211 On 20/12/2019 Spot Bond | | | | | 0.00000 | 101.47794 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC212 On 07/05/2020 Spot Bond | | | | | 0.00000 | 100.17381 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC213 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 |
| FRC214 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.40614 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216 On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.22617 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC220 On 31/01/2022 Spot Bond | | | 4.22000 | 149.28462 | 4.22000 | 149.27227 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC22: On 20/05/2020 Spot Bond | | | | | 0.00000 | 102.13152 | | | | 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 | | | 5.08000 | 145.48865 | 5.08000 | 145.47330 | | | | 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 | 102.11306 | | | | 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 | 98.08722 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.16328 | | | | 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 | 98.41400 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.86411 | | | | 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 | 106.01452 | | | | 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 | 97.88020 | | | | 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 | 97.73170 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.38749 | | | | 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 | 99.78787 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.37376 | | | 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 | 39.78932 | | | 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 | 98.51998 | | | 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 | 98.36743 | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.71232 | | | 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 | 101.23656 | | | 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 | 100.02599 | | | 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 | 101.52273 | | | 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 | 101.38722 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total FRC254 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For FRC254 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.73552 | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.11866 | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC25(On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.49264 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 06/11/2023 Spot Bond | | | 3.33700 | 3.33700 | 3.33700 | 105.35827 | | | | 0.00 | 0 | 0 |
| Total FRC259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC259 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 27/02/2023 Spot Bond | | | 3.45500 | 105.99521 | 3.45500 | 105.98860 | | | | 0.00 | 0 | 0 |
| Total FRC260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC260 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.84038 | | | | 0.00 | 0 | 0 |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.73833 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 15/03/2019 Spot Bond | | | | | 0.00000 | 101.30355 | | | | 0.00 | 0 | 0 |
| Total FRC263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC263 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.73671 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.67148 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 23/08/2019 Spot Bond | | | | | 0.00000 | 101.86697 | | | | 0.00 | 0 | 0 |
| Total FRC266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC266 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.37665 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 21/10/2019 Spot Bond | | | | | 0.00000 | 100.51760 | | | | 0.00 | 0 | 0 |
| Total FRC269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC269 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27(On 16/11/2019 Spot Bond | | | | | 0.00000 | 99.95921 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.38009 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 102.75933 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 07/12/2023 Spot Bond | | | 8.82000 | 102.58204 | 8.82000 | 103.84522 | | | | 0.00 | 0 | 0 |
| Total FRC273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC273 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 100.34417 | 9.80000 | 100.31766 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.51688 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.52031 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.66782 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.07047 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.02544 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.47777 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 03/09/2019 Spot Bond | | | | | 0.00000 | 102.47587 | | | | 0.00 | 0 | 0 |
| Total FRC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC281 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 27/02/2023 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 101.79799 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC28 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.45366 | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.95819 | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.16999 | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.86000 | 4.86000 | 4.86000 | 146.43403 | | | 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 | | | 4.80000 | 4.80000 | 4.80000 | 146.69737 | | | 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 | | | 4.78000 | 4.78000 | 4.78000 | 146.78526 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 22/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| FRD18 On 15/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD18U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| FRD21 On 31/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD21U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| FRD22I On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD22U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD23U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD24U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.66000 | 85.15741 | 4.66000 | 85.23178 | | | | 0.00 | 0 | 0 |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.57500 | 99.39646 | 4.57500 | 99.38729 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | | 0.00000 | 101.13896 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.32608 | | | | 0.00 | 3,100,000,000 | 3,100,000,000 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 3,100,000,000 | 3,100,000,000 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 3,100,000,000 | 3,100,000,000 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.86038 | | | | 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 | 102.96194 | | | | 0.00 | 0 | 865,000,000 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 865,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 865,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.90260 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.31667 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.20849 | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 3.40800 | 3.40800 | 3.40800 | 98.66794 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 3.82000 | 3.82000 | 3.82000 | 110.94935 | | | 0.00 | 0 | 10,000,000 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.50636 | | | 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 | 100.50636 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 3.96000 | 108.69509 | 3.96000 | 108.68683 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 3.94500 | 213.98120 | 3.94500 | 213.96493 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 4.75000 | 96.92995 | 4.75000 | 96.92056 | | | 0.00 | 0 | 40,000,000 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRS112 On 07/12/2033 Spot Bond | | | 3.97500 | 3.97500 | 3.97500 | 213.23773 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | | 0.00000 | 100.47020 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 4.22000 | 123.73044 | 4.22000 | 123.72020 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 112.85829 | 3.70500 | 112.85049 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 4.49000 | 100.62221 | 4.49000 | 100.61314 | | | 0.00 | 0 | 4,400,000,000 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 4,400,000,000 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 4,400,000,000 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.09500 | 210.37606 | 4.09500 | 210.35919 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 4.14500 | 209.19096 | 4.14500 | 209.17395 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 3.75000 | 158.47693 | 3.75000 | 111.25337 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 4.17500 | 208.48388 | 4.17500 | 208.46676 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 5.32000 | 89.40211 | 5.32000 | 89.39209 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 4.85500 | 160.27569 | 4.85500 | 160.25950 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 4.85000 | 95.55425 | 4.85000 | 95.54474 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 4.37500 | 166.59347 | 4.37500 | 166.57878 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 4.43500 | 165.78832 | 4.43500 | 165.77345 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 4.68500 | 196.90360 | 4.68500 | 196.88473 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS13: On 24/03/2020 Spot Bond | | | | | 0.00000 | 93.39572 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 4.78000 | 96.51471 | 4.78000 | 96.50527 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 5.03500 | 5.03500 | 5.03500 | 93.06231 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 4.56000 | 99.61143 | 4.56000 | 99.60228 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/03/2028 Spot Bond | | | 4.24500 | 168.35339 | 4.24500 | 168.33916 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 07/12/2033 Spot Bond | | | 4.45500 | 202.02472 | 4.45500 | 202.00662 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.37500 | 166.59347 | 4.37500 | 166.57878 | | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.37500 | 166.59347 | 4.37500 | 166.57878 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.66500 | 162.74301 | 4.66500 | 162.72739 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2025 Spot Bond | | | 4.52000 | 121.64076 | 4.52000 | 121.62971 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2022 Spot Bond | | | 3.92000 | 150.63656 | 3.92000 | 150.62530 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.72500 | 161.95916 | 4.72500 | 161.94337 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS15(On 31/03/2028 Spot Bond | | | 4.76500 | 161.43901 | 4.76500 | 161.42309 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15(On 31/01/2025 Spot Bond | | | 4.49000 | 121.84790 | 4.49000 | 121.83695 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15(On 31/03/2028 Spot Bond | | | 4.73500 | 161.82895 | 4.73500 | 161.81312 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15(On 31/03/2028 Spot Bond | | | 4.77500 | 4.77500 | 4.77500 | 161.29334 | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15(On 20/06/2022 Spot Bond | | | | | 0.00000 | 68.39649 | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15(On 06/06/2023 Spot Bond | | | | | 0.00000 | 77.04282 | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2024 Spot Bond | | | | | 0.00000 | 81.51180 | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2025 Spot Bond | | | | | 0.00000 | 83.95259 | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 20/06/2022 Spot Bond | | | | | 0.00000 | 55.23185 | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2023 Spot Bond | | | | | 0.00000 | 62.92540 | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2024 Spot Bond | | | | | 0.00000 | 68.84217 | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2025 Spot Bond | | | | | 0.00000 | 72.02925 | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS166 On 01/08/2021 Spot Bond | | | | | 0.00000 | 29.31611 | | | 0.00 | 0 | 0 |
| Total FRS166 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS166 | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 43.71804 | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2022 Spot Bond | | | | | 0.00000 | 42.35704 | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2021 Spot Bond | | | | | 0.00000 | 30.30517 | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 01/08/2022 Spot Bond | | | | | 0.00000 | 216.51075 | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.69980 | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.74277 | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 61.51635 | | | 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 | 61.51626 | | | 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 | 84.81585 | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS171 On 02/08/2019 Spot Bond | | | | | 0.00000 | 103.42580 | | | 0.00 | 0 | 0 |
| Total FRS178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS178 | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.00477 | | | 0.00 | 0 | 0 |
| Total FRS179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS179 | | | | | | | | | 0.00 | 0 | 0 |
| FRS181 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.41668 | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | 0.00 | 0 | 0 |
| FRS181 On 19/09/2019 Spot Bond | | | | | 0.00000 | 90.25202 | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | 0.00 | 0 | 0 |
| FRS182 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.24836 | | | 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 | 93.31063 | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 293.10472 | | | 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 | | | 3.46000 | 3.46000 | 3.46000 | 294.50859 | | | 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 | | | 4.18000 | 4.18000 | 4.18000 | 285.46492 | | | 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 | | | 3.71000 | 151.59160 | 3.71000 | 151.58114 | | | 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 | 100.38932 | | | 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 | | | 3.41000 | 152.96854 | 3.41000 | 152.95920 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.22114 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 3.80000 | 104.89344 | 3.80000 | 104.88594 | | | 0.00 | 0 | 0 |
| Total FRS64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 3.46500 | 80.43113 | 3.46500 | 111.25042 | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 3.68000 | 3.68000 | 3.68000 | 127.58643 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 3.71000 | 3.71000 | 3.71000 | 127.36808 | | | 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 | | | 4.37000 | 4.37000 | 4.37000 | 283.13473 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 7.37000 | 101.54413 | 7.37000 | 101.52416 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.52500 | 101.44748 | 8.52500 | 101.42421 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.27000 | 9.27000 | 9.27000 | 96.30024 | | | 0.00 | 0 | 200,000,000 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.80000 | 108.89491 | 9.80000 | 108.86645 | | | 0.00 | 0 | 591,000,000 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 591,000,000 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 591,000,000 |
| FRX25 On 26/07/2025 Spot Bond | | | 10.18000 | 98.95621 | 10.18000 | 100.85996 | | | 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 | | | 10.22000 | 97.32063 | 10.22000 | 97.29400 | | 6,132,000,000,000.00 | | 600,000,000 | 1,079,000,000 |
| Total FRX26 SPOT | | | | | | | | 6,132,000,000,000.00 | | 600,000,000 | 1,079,000,000 |
| Total For FRX26 | | | | | | | | 6,132,000,000,000.00 | | 600,000,000 | 1,079,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| FRX27 On 07/03/2027 Spot Bond | | | 10.25000 | 101.58205 | 10.25000 | 101.55400 | | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX28 On 26/07/2028 Spot Bond | | | 10.08000 | 101.29687 | 10.08000 | 103.26661 | | | | 0.00 | 0 | 0 |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.71000 | 96.62383 | 10.71000 | 96.59644 | | | | 0.00 | 0 | 30,000,000 |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.86500 | 93.05704 | 10.86500 | 93.03028 | | | | 0.00 | 0 | 90,000,000 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.90500 | 98.19810 | 10.90500 | 98.59729 | | | | 0.00 | 0 | 30,000,000 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.82000 | 69.92523 | 11.82000 | 69.90317 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/11/2018 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2019 Spot Bond | | | | | 0.00000 | 101.98128 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 102.02554 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 102.08435 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 102.34308 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 102.01957 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 102.59859 | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 102.06435 | | | 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 | 102.15994 | | | 0.00 | 0 | 0 |
| Total FS6A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A2 | | | | | | | | | 0.00 | 0 | 0 |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 102.21172 | | | 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 | 102.24924 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.30308 | | | | 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 | 102.04134 | | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.84195 | | | | 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 | 101.86353 | | | | 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 | 102.00382 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 102.17644 | | | | 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 | 102.28431 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| GRB13 On 31/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.28377 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | | 0.00000 | 101.44725 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | | 0.00000 | 100.30415 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.02219 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 101.93216 | | | | 0.00 | 0 | 357,500,000 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 357,500,000 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 357,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.71174 | | | 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 | 102.22640 | | | 0.00 | 90,000,000 | 45,000,000 |
| Total GRT14 SPOT | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| Total For GRT14 | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.77944 | | | 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 | 101.47516 | | | 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 | | | 10.04000 | 101.21112 | 10.04000 | 101.18389 | | | 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 | 101.96890 | | | 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 | 102.29999 | | | 0.00 | 0 | 627,500,000 |
| Total GRT19 SPOT | | | | | | | | | 0.00 | 0 | 627,500,000 |
| Total For GRT19 | | | | | | | | | 0.00 | 0 | 627,500,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 102.29112 | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 10.73000 | 96.99413 | 10.73000 | 97.29535 | | | 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 | 100.68495 | | | 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 | 100.92970 | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | 0.00 | 0 | 0 |
| GRT24G On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.51083 | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.65781 | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.61865 | | | 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 | 101.07881 | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 100.90247 | | | 0.00 | 0 | 0 |
| Total HC2T3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T3 | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.37616 | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | 0.00 | 0 | 0 |
| HC5T3 On 29/11/2018 Spot Bond | | | | | 0.00000 | 100.35888 | | | 0.00 | 0 | 0 |
| Total HC5T3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T3 | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 100.43096 | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | | 0.00000 | 100.96825 | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 100.83207 | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.84226 | | | 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 | 101.22652 | | | 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 | 101.08395 | | | 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 | 101.36095 | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | 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 | 99.84887 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | | 0.00000 | 100.83484 | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | | 0.00000 | 100.81091 | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.08994 | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.47000 | 106.40911 | 7.47000 | 106.38790 | | | 0.00 | 0 | 0 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 34.91005 | 100.00000 | 34.83321 | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.92000 | 288.71316 | 3.92000 | 288.69140 | | | 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 | | | 4.10000 | 4.10000 | 4.10000 | 289.36605 | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 3.79000 | 83.59793 | 3.79000 | 98.02722 | | | 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 | | | 10.99500 | 89.74223 | 10.99500 | 89.71613 | | | 0.00 | 0 | 1,590,000,000 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 1,590,000,000 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 1,590,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.70988 | 100.00000 | 11.68410 | | | 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 | | | 10.99500 | 89.44241 | 10.99500 | 89.41640 | | | 0.00 | 0 | 100,000,000 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.70973 | 100.00000 | 11.68396 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | | 0.00000 | 100.99121 | | | 0.00 | 0 | 30,000,000 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For HWF08 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.58061 | | | 0.00 | 0 | 0 |
| Total HWF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF09 | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |

| 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 31/01/2025 Spot Bond | | | 3.07000 | 132.12605 | 3.07000 | 132.11917 | | | 18,650,250,000,000.00 | 6,075,000,000 | 97,678,981,000 |
| Total I2025 SPOT | | | | | | | | | 18,650,250,000,000.00 | 6,075,000,000 | 97,678,981,000 |
| Total For I2025 | | | | | | | | | 18,650,250,000,000.00 | 6,075,000,000 | 97,678,981,000 |
| I2029 On 31/03/2029 Spot Bond | | | 3.09000 | 100.02660 | 3.09000 | 100.02124 | | | 34,803,906,000,000.00 | 11,263,400,000 | 52,583,728,600 |
| Total I2029 SPOT | | | | | | | | | 34,803,906,000,000.00 | 11,263,400,000 | 52,583,728,600 |
| Total For I2029 | | | | | | | | | 34,803,906,000,000.00 | 11,263,400,000 | 52,583,728,600 |
| I2033 On 28/02/2033 Spot Bond | | | 3.16000 | 102.07822 | 3.16000 | 102.07252 | | | 39,500,000,000,000.00 | 12,500,000,000 | 87,518,388,600 |
| Total I2033 SPOT | | | | | | | | | 39,500,000,000,000.00 | 12,500,000,000 | 87,518,388,600 |
| Total For I2033 | | | | | | | | | 39,500,000,000,000.00 | 12,500,000,000 | 87,518,388,600 |
| I2038 On 31/01/2038 Spot Bond | | | 3.22000 | 121.31880 | 3.20000 | 121.67692 | | | 753,931,444,000,000.00 | 234,140,200,000 | 234,942,770,200 |
| Total I2038 SPOT | | | | | | | | | 753,931,444,000,000.00 | 234,140,200,000 | 234,942,770,200 |
| Total For I2038 | | | | | | | | | 753,931,444,000,000.00 | 234,140,200,000 | 234,942,770,200 |
| I2046 On 31/03/2046 Spot Bond | | | 3.22000 | 114.92872 | 3.22000 | 114.92216 | | | 305,498,466,000,000.00 | 94,875,300,000 | 136,948,356,800 |
| Total I2046 SPOT | | | | | | | | | 305,498,466,000,000.00 | 94,875,300,000 | 136,948,356,800 |
| Total For I2046 | | | | | | | | | 305,498,466,000,000.00 | 94,875,300,000 | 136,948,356,800 |
| I2050 On 31/12/2050 Spot Bond | | | 3.24500 | 120.23468 | 3.22000 | 120.85403 | | | 388,838,290,500,000.00 | 119,826,900,000 | 142,362,152,024 |
| Total I2050 SPOT | | | | | | | | | 388,838,290,500,000.00 | 119,826,900,000 | 142,362,152,024 |
| Total For I2050 | | | | | | | | | 388,838,290,500,000.00 | 119,826,900,000 | 142,362,152,024 |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB105U | | | | | | | | | 0.00 | 0 | 0 |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB107U | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.90016 | | | 0.00 | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 9.51500 | 9.51500 | 9.51500 | 102.99274 | | | 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 | 102.39351 | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 100.65738 | | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 100.17832 | | | | 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 | 99.83128 | | | | 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 | | | 4.03000 | 287.34350 | 4.03000 | 287.32101 | | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2019 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 101.51306 | | | | 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 | 99.85359 | | | | 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 | 99.85358 | | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 99.84684 | | | | 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 | 99.84918 | | | | 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 | 101.24628 | | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL117 On 13/07/2019 Spot Bond | | | | | 0.00000 | 100.67744 | | | | 0.00 | 0 | 0 |
| Total IBL117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL117 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 100.48074 | | | | 0.00 | 0 | 0 |
| Total IBL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL118 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 99.95741 | | | | 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 | 100.80084 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.51000 | 3.51000 | 3.51000 | 152.49819 | | | | 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 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 7.59000 | 7.59000 | 7.59000 | 103.20594 | | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.45000 | 8.45000 | 8.45000 | 101.07770 | | | | 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 | | | 8.07000 | 104.19351 | 8.07000 | 104.17111 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.34924 | | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 7.33000 | 102.66693 | 7.33000 | 102.64670 | | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 10.20000 | 102.69570 | 10.20000 | 102.66794 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.00709 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | | 0.00000 | 100.67243 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.37338 | | | | 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 | | | 4.21000 | 149.32946 | 4.21000 | 149.31714 | | | | 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 | 100.70080 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | | 0.00000 | 101.85578 | | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 102.43836 | | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 10.25000 | 104.04321 | 10.25000 | 104.01495 | | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL79 On 27/01/2019 Spot Bond | | | 7.16000 | 103.51763 | 7.16000 | 103.49761 | | | | 0.00 | 0 | 0 |
| Total IBL79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL79 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL80U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | | 0.00000 | 100.49251 | | | | 0.00 | 0 | 0 |
| Total IBL82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL82 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.18158 | | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| IBL85 On 20/05/2019 Spot Bond | | | | | 0.00000 | 100.14239 | | | | 0.00 | 230,000,000 | 115,000,000 |
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 230,000,000 | 115,000,000 |
| Total For IBL85 | | | | | | | | | | 0.00 | 230,000,000 | 115,000,000 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.86301 | | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL87 On 20/05/2019 Spot Bond | | | 7.46000 | 101.00327 | 7.46000 | 100.98317 | | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 9.07500 | 102.60610 | 9.07500 | 102.58136 | | | | 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 | 21.88722 | 100.00000 | 21.83905 | | | | 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 | 102.02976 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 100.79438 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | | 0.00000 | 101.75470 | | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 102.74621 | | | | 0.00 | 0 | 1,800,000,000 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 101.72963 | | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 100.99231 | | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.61970 | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 7.33000 | 102.08598 | 7.33000 | 102.06579 | | | 0.00 | 0 | 31,000,000 |
| Total IBL99 SPOT | | | | | | | | | 0.00 | 0 | 31,000,000 |
| Total For IBL99 | | | | | | | | | 0.00 | 0 | 31,000,000 |
| 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 | 11.05767 | 100.00000 | 11.03333 | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | 0.00 | 0 | 0 |
| IDCC01 On 06/12/2018 Spot Bond | | | | | 0.00000 | 101.51738 | | | 0.00 | 0 | 0 |
| Total IDCC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCC01 | | | | | | | | | 0.00 | 0 | 0 |
| IDCC02 On 26/04/2019 Spot Bond | | | | | 0.00000 | 100.42101 | | | 0.00 | 0 | 0 |
| Total IDCC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCC02 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.89500 | 99.57296 | 8.89500 | 99.54916 | | | 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 | 102.34797 | | | 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 | | | 10.26000 | 101.40305 | 10.26000 | 101.37548 | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.02148 | | | 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 | | | 12.00500 | 95.57181 | 12.00500 | 95.45091 | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 102.20885 | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|------------------------|----------------------|
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.69186 | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.53000 | 106.23845 | 10.53000 | 106.20867 | | 146,156,400,000,000.00 | 13,880,000,000 | 92,400,000,000 | |
| Total IDCG11 SPOT | | | | | | | | 16,156,400,000,000.00 | 13,880,000,000 | 92,400,000,000 | |
| Total For IDCG11 | | | | | | | | 16,156,400,000,000.00 | 13,880,000,000 | 92,400,000,000 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.86163 | | | 0.00 | 0 | 1,000,000,000 |
| Total IDCG12 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For IDCG12 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.45982 | | | 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 | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 550,000,000,000,000.00 | 5,500,000,000 | 27,700,000,000 | |
| Total IDCG14 SPOT | | | | | | | | 50,000,000,000,000.00 | 5,500,000,000 | 27,700,000,000 | |
| Total For IDCG14 | | | | | | | | 50,000,000,000,000.00 | 5,500,000,000 | 27,700,000,000 | |
| IDCG15 On 12/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 191,700,000,000,000.00 | 31,917,000,000 | 137,700,000,000 | |
| Total IDCG15 SPOT | | | | | | | | 11,700,000,000,000.00 | 31,917,000,000 | 137,700,000,000 | |
| Total For IDCG15 | | | | | | | | 11,700,000,000,000.00 | 31,917,000,000 | 137,700,000,000 | |
| IDCG16 On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | 5,000,000,000 | 34,000,000,000 | |
| Total IDCG16 SPOT | | | | | | | | 10,000,000,000,000.00 | 5,000,000,000 | 34,000,000,000 | |
| Total For IDCG16 | | | | | | | | 10,000,000,000,000.00 | 5,000,000,000 | 34,000,000,000 | |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 100.30512 | | 0.00 | 0 | 0 | |
| Total IDCP06 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCP06 | | | | | | | | 0.00 | 0 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.39648 | | 0.00 | 0 | 0 | |
| Total IDCP07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCP07 | | | | | | | | 0.00 | 0 | 0 | |
| IDCP1U On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IDCP1U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCP1U | | | | | | | | 0.00 | 0 | 0 | |
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 5.46803 | 100.00000 | 5.45586 | | 0.00 | 0 | 0 | |
| Total IDCP2U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCP2U | | | | | | | | 0.00 | 0 | 0 | |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IDCP3U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCP3U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IFC01 On 10/12/2024 Spot Bond | | | 9.43000 | 100.52763 | 9.43000 | 100.50233 | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 7.72500 | 103.00801 | 7.72500 | 102.98656 | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | 0.00 | 0 | 0 |
| IN303U On 01/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN303U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN303U | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | | 0.00000 | 104.43877 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| ING360 On 22/09/2022 Spot Bond | | | | | 0.00000 | 101.32387 | | | | 0.00 | 0 | 0 |
| Total ING360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING360 | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 101.78779 | | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | 0 |
| ING370 On 29/01/2019 Spot Bond | | | | | 0.00000 | 100.36431 | | | | 0.00 | 0 | 0 |
| Total ING370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING370 | | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.33025 | | | | 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 | 100.35291 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.42451 | | | | 0.00 | 0 | 10,000,000 |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| ING384 On 30/09/2020 Spot Bond | | | | | 0.00000 | 79.54495 | | | | 0.00 | 0 | 10,000,000 |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.09814 | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total For INLV01 | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 101.46261 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.15540 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| INLV04 On 11/02/2021 Spot Bond | | | 11.37500 | 105.97816 | 11.37500 | 105.94631 | | | | 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 | 102.16546 | | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | | 0.00000 | 101.27155 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 101.70644 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | | 0.00000 | 101.43516 | | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.69308 | | | | 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 | 101.43337 | | | | 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 | 101.18818 | | | | 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 | 101.20176 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.21534 | | | | 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 | 101.36727 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.41771 | | | 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 | 101.48949 | | | 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 | 100.21768 | | | 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 | 100.72699 | | | 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 | 100.11804 | | | 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 | 100.11917 | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC20 On 25/01/2019 Spot Bond | | | | | 0.00000 | 100.38937 | | | 0.00 | 0 | 0 |
| Total IPFC20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC20 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IV017/R On 31/01/2022 Spot Bond | | | 2.75000 | 100.79730 | 2.75000 | 100.78983 | | | 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 | | | 6.33500 | 142.46512 | 6.33500 | 142.44510 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | | 0.00000 | 102.09132 | | | 0.00 | 0 | 30,000,000 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For IV025 | | | | | | | | | 0.00 | 0 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 100.75400 | | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 5.07000 | 5.07000 | 5.07000 | 117.90026 | | | | 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 | | | 5.07000 | 5.07000 | 5.07000 | 117.90026 | | | | 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 | 101.75970 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.54659 | | | | 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 | | | 11.27500 | 105.51840 | 11.27500 | 105.48696 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 108.35055 | | | | 0.00 | 3,500,000,000 | 6,000,000,000 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 3,500,000,000 | 6,000,000,000 |
| Total For IV035 | | | | | | | | | | 0.00 | 3,500,000,000 | 6,000,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 100.71795 | | | | 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 | 101.54726 | | | | 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 | | | 5.66000 | 5.66000 | 5.66000 | 142.97635 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 104.43304 | | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 11.62500 | 102.34377 | 11.62500 | 102.31183 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 99.85500 | | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 11.51500 | 11.51500 | 11.51500 | 102.22241 | | | | 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 | 100.43332 | | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2022 Spot Bond | | | 5.01000 | 145.79328 | 5.01000 | 145.77816 | | | | 0.00 | 0 | 20,000,000 |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 101.61880 | | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV123U On 18/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV123U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV123U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.03500 | 157.97782 | 5.03500 | 157.96110 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| IVA863 On 15/11/2018 Spot Bond | | | 7.30000 | 7.30000 | 7.30000 | 99.88014 | | | 0.00 | 0 | 0 |
| Total IVA863 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA863 | | | | | | | | | 0.00 | 0 | 0 |
| IVA865 On 29/11/2018 Spot Bond | | | 7.30000 | 7.30000 | 7.30000 | 99.60159 | | | 0.00 | 0 | 0 |
| Total IVA865 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA865 | | | | | | | | | 0.00 | 0 | 0 |
| IVA866 On 06/12/2018 Spot Bond | | | 7.30000 | 7.30000 | 7.30000 | 99.46290 | | | 0.00 | 0 | 0 |
| Total IVA866 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA866 | | | | | | | | | 0.00 | 0 | 0 |
| IVA867 On 13/12/2018 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 99.31540 | | | 0.00 | 0 | 0 |
| Total IVA867 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA867 | | | | | | | | | 0.00 | 0 | 0 |
| IVA871 On 10/01/2019 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 98.75862 | | | 0.00 | 0 | 0 |
| Total IVA871 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA871 | | | | | | | | | 0.00 | 0 | 0 |
| IVA873 On 24/01/2019 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.46237 | | | 0.00 | 0 | 0 |
| Total IVA873 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA873 | | | | | | | | | 0.00 | 0 | 0 |
| IVA874 On 28/01/2019 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.38275 | | | 0.00 | 0 | 0 |
| Total IVA874 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA874 | | | | | | | | | 0.00 | 0 | 0 |
| IVA876 On 05/02/2019 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 7.50000 | | | 0.00 | 0 | 0 |
| Total IVA876 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA876 | | | | | | | | | 0.00 | 0 | 0 |
| IVA877 On 14/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000 | |
| Total IVA877 SPOT | | | | | | | | 10,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000 | |
| Total For IVA877 | | | | | | | | 10,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | | 0.00000 | 101.02306 | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.04828 | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.07212 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.60688 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 7.93000 | 103.92841 | 7.93000 | 103.90645 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 64.90624 | 100.00000 | 64.76337 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.14500 | 103.35109 | 9.14500 | 103.32598 | | | | 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 | 99.84042 | | | | 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 | 101.40978 | | | | 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 | 100.18124 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | | 0.00000 | 100.70504 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | | 0.00000 | 100.59199 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | | 0.00000 | 100.76051 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 102.07935 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 24/11/2018 Spot Bond | | | | | 0.00000 | 101.98967 | | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 9.99500 | 106.84354 | 9.99500 | 106.81508 | | | | 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 | 101.13181 | | | | 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 | 100.38490 | | | | 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 | 101.14969 | | | | 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 | 101.63122 | | | | 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 | 101.54728 | | | | 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 | 101.13777 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC108 On 29/07/2019 Spot Bond | | | | | 0.00000 | 100.42513 | | | | 0.00 | 0 | 0 |
| Total IVC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC108 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.98460 | | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC110 On 19/05/2021 Spot Bond | | | 9.64500 | 100.16931 | 9.64500 | 100.14367 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 99.89178 | | | | 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 | 101.56404 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 99.95161 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC119 On 21/02/2019 Spot Bond | | | | | 0.00000 | 99.84317 | | | | 0.00 | 0 | 0 |
| Total IVC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC119 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC122 On 20/01/2020 Spot Bond | | | | | 0.00000 | 100.69285 | | | | 0.00 | 0 | 0 |
| Total IVC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC122 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC126 On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.37630 | | | | 0.00 | 0 | 0 |
| Total IVC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC126 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC127 On 27/12/2018 Spot Bond | | | | | 0.00000 | 101.09911 | | | | 0.00 | 0 | 0 |
| Total IVC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC127 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC128 On 23/03/2019 Spot Bond | | | | | 0.00000 | 101.13383 | | | | 0.00 | 0 | 0 |
| Total IVC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC128 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC129 On 26/03/2019 Spot Bond | | | | | 0.00000 | 101.09305 | | | | 0.00 | 0 | 0 |
| Total IVC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC129 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC130 On 23/04/2019 Spot Bond | | | | | 0.00000 | 100.53369 | | | | 0.00 | 0 | 185,000,000 |
| Total IVC130 SPOT | | | | | | | | | | 0.00 | 0 | 185,000,000 |
| Total For IVC130 | | | | | | | | | | 0.00 | 0 | 185,000,000 |
| IVC131 On 08/05/2019 Spot Bond | | | | | 0.00000 | 100.43832 | | | | 0.00 | 0 | 0 |
| Total IVC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC131 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC132 On 31/05/2019 Spot Bond | | | | | 0.00000 | 101.73517 | | | | 0.00 | 0 | 392,700,000 |
| Total IVC132 SPOT | | | | | | | | | | 0.00 | 0 | 392,700,000 |
| Total For IVC132 | | | | | | | | | | 0.00 | 0 | 392,700,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 103.51955 | | | 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 | 100.38722 | | | 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 | 100.34364 | | | 0.00 | 0 | 0 |
| Total IVC135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC135 | | | | | | | | | 0.00 | 0 | 0 |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.17258 | | | 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 | 101.98566 | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | 0.00 | 0 | 0 |
| IVC138 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.08707 | | | 0.00 | 0 | 0 |
| Total IVC138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC138 | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.64613 | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| IVF51U On 04/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVF51U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF51U | | | | | | | | | 0.00 | 0 | 0 |
| IVF56U On 12/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVF56U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF56U | | | | | | | | | 0.00 | 0 | 0 |
| IVF58U On 01/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVF58U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF58U | | | | | | | | | 0.00 | 0 | 0 |
| IVS01U On 23/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVS01U | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.39990 | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.75147 | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | | 0.00000 | 101.55405 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | | 0.00000 | 101.72243 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.12585 | | | 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 | | | 9.19500 | 103.16400 | 9.19500 | 103.13853 | | | 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 | 102.37882 | | | 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 | 99.72281 | | | 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 | 101.92168 | | | 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 | 101.78945 | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.85421 | | | 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 | 101.59781 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KST01 On 12/07/2020 Spot Bond | | | | | 0.00000 | 100.84161 | | | 0.00 | 0 | 0 |
| Total KST01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KST01 | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 10.52000 | 117.56743 | 10.52000 | 117.53415 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | | 0.00000 | 102.00162 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 100.41766 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 8.65000 | 105.40472 | 8.65000 | 105.38048 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 104.46269 | 9.62000 | 104.43603 | | | 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 | 102.13523 | 9.71000 | 102.10892 | | | 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 | 104.97927 | | | 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 | 101.88757 | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 102.11722 | | | 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 | 104.98972 | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 10.30000 | 104.15280 | 10.30000 | 104.12423 | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.84290 | | | 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 | 101.78727 | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK24 On 10/10/2024 Spot Bond | | | 10.45000 | 100.30527 | 10.45000 | 100.27721 | | | 0.00 | 0 | 4,000,000,000 |
| Total LBK24 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For LBK24 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| LBK25 On 25/03/2019 Spot Bond | | | | | 0.00000 | 101.27781 | | | 0.00 | 0 | 0 |
| Total LBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK25 | | | | | | | | | 0.00 | 0 | 0 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 101.36285 | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 101.26286 | | | 0.00 | 0 | 0 |
| Total LBK27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK27 | | | | | | | | | 0.00 | 0 | 0 |
| LBK28 On 15/05/2028 Spot Bond | | | 11.41000 | 95.17503 | 11.41000 | 95.14633 | | | 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 | | | 10.20000 | 102.52657 | 10.20000 | 102.49870 | | | 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 | 101.27821 | | | 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 | 101.36780 | | | 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 | 100.14835 | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.80000 | 104.48428 | 7.80000 | 104.46256 | | | 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 | 102.71291 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 10.30000 | 100.84066 | 10.30000 | 100.81283 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.95581 | | | 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 | 104.07454 | | | 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 | 105.02371 | | | 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 | 100.91500 | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | 0.00 | 0 | 0 |
| LHC05L On 27/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC05U | | | | | | | | | 0.00 | 0 | 0 |
| LHC06L On 21/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC06U | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 9.16000 | 99.97491 | 9.16000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL18 | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.65000 | 101.54009 | 12.65000 | 101.50569 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.03309 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.02853 | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.03220 | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 104.24545 | | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 99.85528 | | | | 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 | 100.43282 | | | | 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 | 99.83643 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11 On 10/12/2018 Spot Bond | | | | | 0.00000 | 101.42400 | | | | 0.00 | 0 | 0 |
| Total MAQ114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ114 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.31162 | | | | 0.00 | 0 | 0 |
| Total MAQ117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ117 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 10/12/2018 Spot Bond | | | | | 0.00000 | 99.48029 | | | | 0.00 | 0 | 0 |
| Total MAQ127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ127 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 11/02/2019 Spot Bond | | | | | 0.00000 | 98.22572 | | | | 0.00 | 0 | 0 |
| Total MAQ128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ128 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.11357 | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total MAQ129 SPOT | | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total For MAQ129 | | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 101.95460 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | | 0.00000 | 101.73958 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For MBF049 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| MBF05 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.27403 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2019 Spot Bond | | | | | 0.00000 | 101.42884 | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.50788 | | | 0.00 | 0 | 10,000,000 |
| Total MBF055 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For MBF055 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 102.12426 | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 21/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF058 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF058 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.85583 | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 17/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF060 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 99.89774 | | | 0.00 | 0 | 0 |
| Total MBF061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF061 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 12/09/2019 Spot Bond | | | | | 0.00000 | 101.47743 | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 11/04/2020 Spot Bond | | | | | 0.00000 | 100.77791 | | | 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 | 101.78799 | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 100.27701 | | | 0.00 | 0 | 0 |
| Total MBP038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP038 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.81216 | | | 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 | 99.80852 | | | 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 | 100.68397 | | | 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 | 100.43016 | | | 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 | 100.36693 | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 101.06904 | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.08206 | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 7.56000 | 101.32743 | 7.56000 | 101.30709 | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 101.14775 | 8.00000 | 101.12631 | | | 0.00 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 7.47000 | 101.32134 | 7.47000 | 101.30123 | | | 0.00 | 0 | 193,500,000 |
| Total MBSA02 SPOT | | | | | | | | | 0.00 | 0 | 193,500,000 |
| Total For MBSA02 | | | | | | | | | 0.00 | 0 | 193,500,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 100.73920 | 8.91000 | 100.71549 | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | | 0.00000 | 103.08284 | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| MEFSA On 05/07/2026 Spot Bond | | | | | 0.00000 | 103.20617 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 7.58000 | 103.57303 | 7.58000 | 103.55175 | | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.40000 | 105.22001 | 9.40000 | 105.19374 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.26138 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 8.45000 | 8.45000 | 8.45000 | 103.00204 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 102.46822 | | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | | | 0.00000 | 102.83886 | | | | 0.00 | 0 | 0 |
| Total MMF101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF101 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | | | 0.00000 | 103.06925 | | | | 0.00 | 0 | 0 |
| Total MMF201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | | | 0.00000 | 99.96571 | | | | 0.00 | 0 | 0 |
| Total MMF301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF301 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF40 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.99962 | | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2019 Spot Bond | | | | | 0.00000 | 101.35084 | | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 9.22500 | 9.22500 | 9.22500 | 103.32023 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 101.91959 | | | 0.00 | 0 | 10,000,000 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.98000 | 11.98000 | 11.98000 | 99.75892 | | | 0.00 | 0 | 10,000,000 |
| Total MMIG04 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For MMIG04 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| MMIG0 On 12/08/2022 Spot Bond | | | 10.50000 | 10.50000 | 10.50000 | 103.83071 | | | 0.00 | 0 | 1,473,200,000 |
| Total MMIG05 SPOT | | | | | | | | | 0.00 | 0 | 1,473,200,000 |
| Total For MMIG05 | | | | | | | | | 0.00 | 0 | 1,473,200,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 101.44202 | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | 0.00 | 0 | 0 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 102.48425 | | | 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 | 101.62883 | | | 0.00 | 0 | 0 |
| Total MTN06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06 | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.21429 | | | 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 | 101.54371 | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.33246 | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.20484 | | | 0.00 | 0 | 0 |
| Total MTN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.86967 | | | 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 | 101.95285 | | | 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 | 101.76829 | | | 0.00 | 0 | 10,000,000 |
| Total MTN13 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For MTN13 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.05848 | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 99.81499 | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | 0.00 | 0 | 0 |
| N6A19 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.20457 | | | 0.00 | 0 | 0 |
| Total N6A19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6A19 | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.52205 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total N6B26 SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For N6B26 | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 101.29707 | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 101.31202 | | | 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 | 101.38806 | | | 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 | 101.64145 | | | 0.00 | 0 | 0 |
| Total N6F26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | 0.00 | 0 | 0 |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.96871 | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 10.05000 | 94.12090 | 10.05000 | 94.09582 | | 3,618,000,000,000.00 | | 360,000,000 | 360,000,000 |
| Total NAM01 SPOT | | | | | | | | 3,618,000,000,000.00 | | 360,000,000 | 360,000,000 |
| Total For NAM01 | | | | | | | | 3,618,000,000,000.00 | | 360,000,000 | 360,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 8.97500 | 104.54066 | 8.97500 | 104.51559 | | 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 | | | 10.10000 | 102.72032 | 10.10000 | 102.69283 | | 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 | | | 10.98000 | 100.58959 | 10.98000 | 100.56037 | | 0.00 | | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NAM04 | | | | | | | | 0.00 | | 0 | 0 |
| NBK11/ On 28/11/2020 Spot Bond | | | 8.65000 | 104.63283 | 8.65000 | 104.60876 | | 0.00 | | 0 | 2,044,000,000 |
| Total NBK11A SPOT | | | | | | | | 0.00 | | 0 | 2,044,000,000 |
| Total For NBK11A | | | | | | | | 0.00 | | 0 | 2,044,000,000 |
| NBK12/ On 19/03/2021 Spot Bond | | | 8.37000 | 103.56506 | 8.37000 | 103.54161 | | 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 | 101.45384 | 9.38000 | 101.42815 | | 0.00 | | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | 0.00 | | 0 | 0 |
| NBK13/ On 19/03/2024 Spot Bond | | | 9.90000 | 100.81436 | 9.90000 | 100.78746 | | 0.00 | | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK13A | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK14/ On 25/06/2021 Spot Bond | | | 8.69500 | 104.97555 | 8.69500 | 104.95114 | | | | 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 | | | 9.32500 | 100.80142 | 9.32500 | 100.77646 | | | | 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 | | | 10.11500 | 99.33915 | 10.11500 | 99.31251 | | | | 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 | | | 10.29000 | 98.90481 | 10.29000 | 98.87755 | | | | 0.00 | 0 | 1,230,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,230,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,230,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 7.49500 | 106.74689 | 7.49500 | 106.72543 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/ On 01/06/2022 Spot Bond | | | 9.47500 | 104.87666 | 9.47500 | 104.85014 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/ On 01/06/2026 Spot Bond | | | 10.34000 | 104.81962 | 10.34000 | 104.79076 | | | | 0.00 | 0 | 30,000,000 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.37839 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21/ On 21/07/2027 Spot Bond | | | 10.74000 | 102.73615 | 10.74000 | 102.70695 | | | | 0.00 | 0 | 10,000,000 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NBK22/ On 19/11/2022 Spot Bond | | | 10.24000 | 99.34538 | 10.24000 | 99.31842 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/ On 19/11/2025 Spot Bond | | | 10.25000 | 102.02493 | 10.25000 | 101.99723 | | | | 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 | 100.10095 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NBK24/ On 19/11/2027 Spot Bond | | | 10.33000 | 103.37771 | 10.33000 | 103.34943 | | | 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 | 100.04300 | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25/ On 17/02/2023 Spot Bond | | | 9.80000 | 9.80000 | 9.80000 | 105.48274 | | | 0.00 | 0 | 7,100,000 |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | 7,100,000 |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | 7,100,000 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.37224 | | | 0.00 | 0 | 70,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 70,000,000 |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 13.14988 | 100.00000 | 13.12046 | | | 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 | 103.75726 | | | 0.00 | 0 | 10,000,000 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NBK27/ On 10/05/2026 Spot Bond | | | 10.54000 | 103.25519 | 10.54000 | 103.22589 | | | 0.00 | 0 | 265,000,000 |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | 265,000,000 |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 265,000,000 |
| NBK28/ On 02/08/2023 Spot Bond | | | 10.15000 | 102.31126 | 10.15000 | 102.28373 | | | 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 | 100.71680 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/ On 31/07/2026 Spot Bond | | | 10.48000 | 103.12433 | 10.48000 | 103.09571 | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | | 0.00000 | 100.09867 | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | 0.00 | 0 | 0 |
| NBK30/ On 20/02/2024 Spot Bond | | | 9.91500 | 100.97263 | 9.91500 | 100.94608 | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.11035 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 09/11/2023 Spot Bond | | | 9.47000 | 104.66365 | 9.47000 | 99.89291 | | | | 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 | 99.87663 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | | 0.00000 | 101.84187 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | | 0.00000 | 100.41991 | | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 101.76604 | | | | 0.00 | 0 | 20,000,000 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.01329 | | | | 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 | 102.89493 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | | 0.00000 | 100.41721 | | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.85151 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 7.14000 | 105.39241 | 7.14000 | 105.37198 | | | | 0.00 | 0 | 0 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 58.99418 | 100.00000 | 58.86217 | | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A/R204 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| NBK4 On 28/10/2024 Spot Bond | | | 11.75500 | 11.75500 | 11.75500 | 51.59959 | | | 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 | 100.36045 | | | 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 | 102.46579 | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 103.07467 | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.47442 | | | 0.00 | 0 | 30,000,000 |
| Total NBK43B SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For NBK43B | | | | | | | | | 0.00 | 0 | 30,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.28442 | | | 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 | 100.50414 | | | 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 | 99.97795 | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 100.57699 | | | 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 | 100.11003 | | | 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 | 100.11337 | | | 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 | 100.11526 | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.33767 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.37333 | | | 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 | | | 10.92500 | 100.56695 | 10.92500 | 100.53740 | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.36587 | | | 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 | | | 10.96000 | 99.72893 | 10.96000 | 99.69954 | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.37333 | | | 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 | 101.38516 | | | 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 | 101.40008 | | | 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 | 101.31816 | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 |
| NED14 On 29/11/2018 Spot Bond | | | | | 0.00000 | 102.08677 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2019 Spot Bond | | | 7.86000 | 7.86000 | 7.86000 | 102.05827 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2019 Spot Bond | | | | | 0.00000 | 101.40731 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 100.81518 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 100.78745 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 103.59497 | | | | 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 | | | 8.85000 | 107.80455 | 8.85000 | 107.77917 | | | | 0.00 | 0 | 3,030,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| Total For NED20 | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 107.64488 | | | 0.00 | 0 | 70,000,000 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For NEDT1A | | | | | | | | | 0.00 | 0 | 70,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 106.37501 | | | 0.00 | 0 | 20,000,000 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NEDT1B | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NET51 On 16/11/2018 Spot Bond | | | | | 0.00000 | 99.95934 | | | 0.00 | 0 | 0 |
| Total NET51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET51 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 106.46757 | | | 0.00 | 30,000,000 | 30,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 106.67447 | | | 0.00 | 70,000,000 | 70,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 70,000,000 | 70,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 70,000,000 | 70,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 102.33818 | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.97151 | | | 0.00 | 60,000,000 | 980,000,000 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 60,000,000 | 980,000,000 |
| Total For NGL04 | | | | | | | | | 0.00 | 60,000,000 | 980,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.73017 | | | 0.00 | 0 | 0 |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.52884 | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1B On 20/10/2023 Spot Bond | | | | | 0.00000 | 100.72095 | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | 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 | 100.10832 | 13.50000 | 100.07220 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | | 0.00000 | 101.93113 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 20/04/2019 Spot Bond | | | | | 0.00000 | 106.26849 | | | | 0.00 | 0 | 0 |
| Total NHM004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM004 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 18/05/2019 Spot Bond | | | | | 0.00000 | 105.42466 | | | | 0.00 | 0 | 0 |
| Total NHM005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM005 | | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.39500 | 4.39500 | 4.39500 | 203.36983 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 3.82500 | 3.82500 | 3.82500 | 126.53502 | | | | 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 | | | 4.34000 | 4.34000 | 4.34000 | 89.17858 | | | | 0.00 | 0 | 50,000,000 |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| NI38 On 31/01/2038 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 101.19642 | | | | 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 | | | 3.93000 | 3.93000 | 3.93000 | 125.77977 | | | | 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 | | | 4.32000 | 4.32000 | 4.32000 | 123.01888 | | | | 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 | | | 4.21500 | 4.21500 | 4.21500 | 168.74842 | | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 4.59500 | 163.66299 | 4.59500 | 163.64760 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 On 31/01/2038 Spot Bond | | | 4.67000 | 76.54249 | 4.67000 | 98.03877 | | | | 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 | | | 7.50000 | 105.76252 | 7.50000 | 105.74137 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NN01U On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NN01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN01U | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 91.76408 | | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.13000 | 8.13000 | 8.13000 | 105.64803 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | | 0.00000 | 101.97240 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 102.55686 | | | | 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 | 102.04694 | | | | 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 | 102.04931 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.33000 | 8.33000 | 8.33000 | 105.68802 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 102.04246 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 102.14118 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.53000 | 8.53000 | 8.53000 | 105.72801 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 102.14122 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 102.37088 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | | 0.00000 | 102.26579 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 7.34000 | 105.80585 | 7.34000 | 105.78463 | | | | 0.00 | 0 | 0 |
| Total NRA018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA018 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.27500 | 110.16960 | 9.27500 | 110.14201 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/05/2023 Spot Bond | | | 4.16000 | 181.40705 | 4.16000 | 181.39222 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.63000 | 109.22748 | 11.63000 | 109.19374 | | | | 0.00 | 0 | 6,340,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 17.79988 | 100.00000 | 17.76047 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN96: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN96U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97: On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN98: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN98U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For NSN98U | | | | | | | | | 0.00 | 0 | 0 |
| NSN99I On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN99U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN99U | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | | 0.00000 | 101.99968 | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.21821 | | | 0.00 | 0 | 10,000,000 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.04384 | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | 0.00 | 0 | 0 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.78776 | | | 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 | 99.97820 | | | 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 | 99.97765 | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.04243 | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.81313 | | | 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 | 102.93696 | | | 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 | | | 7.72500 | 105.81136 | 7.72500 | 105.78957 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 102.45084 | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For OML04 | | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2020 Spot Bond | | | 9.47500 | 9.47500 | 9.47500 | 101.83799 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 10.55000 | 100.96243 | 10.55000 | 100.93375 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 11.43000 | 99.58990 | 11.43000 | 99.55933 | | | | 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 | 102.43437 | | | | 0.00 | 0 | 30,000,000 |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 10.65000 | 102.60470 | 10.65000 | 102.57529 | | | | 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 | | | 11.53000 | 101.07317 | 11.53000 | 101.04187 | | | | 0.00 | 0 | 1,040,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| PBAJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1L On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1L On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1 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 |
| PBKX1 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 |
| PBLS1 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBL1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBL1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1 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 |
| PBUJ1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1 On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 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 | 101.54598 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM43 On 28/02/2019 Spot Bond | | | | | 0.00000 | 101.79817 | | | | 0.00 | 0 | 0 |
| Total PMM43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM43 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.16625 | | | | 0.00 | 0 | 0 |
| Total PMM44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM44 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM45 On 28/11/2018 Spot Bond | | | | | 0.00000 | 101.72704 | | | | 0.00 | 0 | 0 |
| Total PMM45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------------|--------------------------|--------------------------|
| Total For PMM45 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PMM46U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM46U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM47 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.63892 | | | | 0.00 | 0 | 0 |
| Total PMM47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM47 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 101.67714 | | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | | 0.00000 | 100.78809 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 98.95736 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.90780 | | | | 0.00 | 0 | 0 |
| Total PRE2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 102.00185 | | | | 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 | 102.08415 | | | | 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 | 102.24872 | | | | 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 | 102.27222 | | | | 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 | 102.29573 | | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 9.21000 | 111.44967 | 9.18000 | 111.59911 | | | | 770,687,410,226,900.00 | 2,038,076,808,928 | 1,613,056,082,724 |
| Total R186 SPOT | | | | | | | | | | 770,687,410,226,900.00 | 2,038,076,808,928 | 1,613,056,082,724 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|--------------------------|
| Total For R186 | | | | | | | | | 70,687,410,226,900.00 | 038,076,808,928 | 513,056,082,724 |
| R197 On 07/12/2023 Spot Bond | | | 2.96000 | 301.00801 | 2.96000 | 300.99308 | | | 27,863,960,000,000.00 | 9,413,500,000 | 21,697,592,900 |
| Total R197 SPOT | | | | | | | | | 27,863,960,000,000.00 | 9,413,500,000 | 21,697,592,900 |
| Total For R197 | | | | | | | | | 27,863,960,000,000.00 | 9,413,500,000 | 21,697,592,900 |
| R202 On 07/12/2033 Spot Bond | | | 3.14500 | 234.54016 | 3.14500 | 234.52736 | | | 265,902,831,000,000.00 | 84,547,800,000 | 271,335,263,700 |
| Total R202 SPOT | | | | | | | | | 265,902,831,000,000.00 | 84,547,800,000 | 271,335,263,700 |
| Total For R202 | | | | | | | | | 265,902,831,000,000.00 | 84,547,800,000 | 271,335,263,700 |
| R2023 On 28/02/2023 Spot Bond | | | 8.53500 | 98.83603 | 8.50000 | 98.93490 | | | 500,386,802,771,000.00 | 1,230,273,790,600 | 1,233,008,307,300 |
| Total R2023 SPOT | | | | | | | | | 500,386,802,771,000.00 | 1,230,273,790,600 | 1,233,008,307,300 |
| Total For R2023 | | | | | | | | | 500,386,802,771,000.00 | 1,230,273,790,600 | 1,233,008,307,300 |
| R2030 On 31/01/2030 Spot Bond | | | 9.62000 | 91.33739 | 9.62000 | 91.31407 | | | 471,484,502,058,000.00 | 256,911,070,900 | 654,604,426,200 |
| Total R2030 SPOT | | | | | | | | | 471,484,502,058,000.00 | 256,911,070,900 | 654,604,426,200 |
| Total For R2030 | | | | | | | | | 471,484,502,058,000.00 | 256,911,070,900 | 654,604,426,200 |
| R2032 On 31/03/2032 Spot Bond | | | 9.79500 | 89.64118 | 9.79500 | 89.61762 | | | 009,999,938,538,000.00 | 307,299,636,400 | 744,304,626,300 |
| Total R2032 SPOT | | | | | | | | | 9,999,938,538,000.00 | 307,299,636,400 | 744,304,626,300 |
| Total For R2032 | | | | | | | | | 9,999,938,538,000.00 | 307,299,636,400 | 744,304,626,300 |
| R2035 On 28/02/2035 Spot Bond | | | 9.91500 | 93.51629 | 9.91500 | 93.49129 | | | 206,065,123,055,000.00 | 424,212,317,000 | 971,292,780,100 |
| Total R2035 SPOT | | | | | | | | | 206,065,123,055,000.00 | 424,212,317,000 | 971,292,780,100 |
| Total For R2035 | | | | | | | | | 206,065,123,055,000.00 | 424,212,317,000 | 971,292,780,100 |
| R2037 On 31/01/2037 Spot Bond | | | 9.97000 | 90.20931 | 9.97000 | 90.18546 | | | 752,649,610,938,000.00 | 75,491,435,400 | 498,369,574,900 |
| Total R2037 SPOT | | | | | | | | | 2,649,610,938,000.00 | 75,491,435,400 | 498,369,574,900 |
| Total For R2037 | | | | | | | | | 2,649,610,938,000.00 | 75,491,435,400 | 498,369,574,900 |
| R204 On 21/12/2018 Spot Bond | | | 6.16000 | 103.37195 | 6.16000 | 103.35461 | | | 174,353,541,824,000.00 | 28,304,146,400 | 37,022,691,000 |
| Total R204 SPOT | | | | | | | | | 4,353,541,824,000.00 | 28,304,146,400 | 37,022,691,000 |
| Total For R204 | | | | | | | | | 4,353,541,824,000.00 | 28,304,146,400 | 37,022,691,000 |
| R2040 On 31/01/2040 Spot Bond | | | 10.04000 | 93.52853 | 10.04000 | 93.50364 | | | 917,834,510,688,000.00 | 290,620,967,200 | 844,492,291,800 |
| Total R2040 SPOT | | | | | | | | | 17,834,510,688,000.00 | 290,620,967,200 | 844,492,291,800 |
| Total For R2040 | | | | | | | | | 17,834,510,688,000.00 | 290,620,967,200 | 844,492,291,800 |
| R2044 On 31/01/2044 Spot Bond | | | 10.04000 | 90.75676 | 10.04000 | 90.73260 | | | 744,415,702,848,000.00 | 372,949,771,200 | 1,026,103,441,900 |
| Total R2044 SPOT | | | | | | | | | 14,415,702,848,000.00 | 372,949,771,200 | 1,026,103,441,900 |
| Total For R2044 | | | | | | | | | 14,415,702,848,000.00 | 372,949,771,200 | 1,026,103,441,900 |
| R2048 On 28/02/2048 Spot Bond | | | 10.02500 | 89.81743 | 10.02500 | 89.79317 | | | 744,419,289,480,000.00 | 972,011,899,200 | 1,591,574,422,100 |
| Total R2048 SPOT | | | | | | | | | 14,419,289,480,000.00 | 972,011,899,200 | 1,591,574,422,100 |
| Total For R2048 | | | | | | | | | 14,419,289,480,000.00 | 972,011,899,200 | 1,591,574,422,100 |
| R207 On 15/01/2020 Spot Bond | | | 6.47500 | 103.26734 | 6.45000 | 103.27739 | | | 439,250,761,602,500.00 | 222,278,109,900 | 145,106,347,800 |
| Total R207 SPOT | | | | | | | | | 19,250,761,602,500.00 | 222,278,109,900 | 145,106,347,800 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R207 | | | | | | | | | 19,250,761,602,500.00 | 222,278,109,900 | 145,106,347,800 |
| R208 On 31/03/2021 Spot Bond | | | 7.60500 | 99.01581 | 7.57500 | 99.05896 | | | 814,147,115,942,500.00 | 370,039,068,500 | 873,454,554,400 |
| Total R208 SPOT | | | | | | | | | 14,147,115,942,500.00 | 370,039,068,500 | 873,454,554,400 |
| Total For R208 | | | | | | | | | 14,147,115,942,500.00 | 370,039,068,500 | 873,454,554,400 |
| R209 On 31/03/2036 Spot Bond | | | 9.88500 | 70.88174 | 9.85500 | 71.05355 | | | 729,473,280,268,500.00 | 1,287,756,528,100 | 1,723,831,866,500 |
| Total R209 SPOT | | | | | | | | | 19,473,280,268,500.00 | 287,756,528,100 | 723,831,866,500 |
| Total For R209 | | | | | | | | | 19,473,280,268,500.00 | 287,756,528,100 | 723,831,866,500 |
| R210 On 31/03/2028 Spot Bond | | | 3.04500 | 185.64341 | 3.03500 | 185.78611 | | | 47,721,849,000,000.00 | 15,672,200,000 | 39,154,531,500 |
| Total R210 SPOT | | | | | | | | | 17,721,849,000,000.00 | 15,672,200,000 | 39,154,531,500 |
| Total For R210 | | | | | | | | | 17,721,849,000,000.00 | 15,672,200,000 | 39,154,531,500 |
| R212 On 31/01/2022 Spot Bond | | | 2.91000 | 155.29676 | 2.91000 | 155.28935 | | | 159,339,087,000,000.00 | 54,755,700,000 | 61,803,571,300 |
| Total R212 SPOT | | | | | | | | | 19,339,087,000,000.00 | 54,755,700,000 | 61,803,571,300 |
| Total For R212 | | | | | | | | | 19,339,087,000,000.00 | 54,755,700,000 | 61,803,571,300 |
| R213 On 28/02/2031 Spot Bond | | | 9.73500 | 82.08992 | 9.70500 | 82.25214 | | | 137,480,831,906,500.00 | 527,733,007,900 | 529,231,549,000 |
| Total R213 SPOT | | | | | | | | | 17,480,831,906,500.00 | 527,733,007,900 | 529,231,549,000 |
| Total For R213 | | | | | | | | | 17,480,831,906,500.00 | 527,733,007,900 | 529,231,549,000 |
| R214 On 28/02/2041 Spot Bond | | | 10.01000 | 70.25533 | 10.01000 | 70.23638 | | | 202,391,108,918,000.00 | 220,019,091,800 | 914,160,374,800 |
| Total R214 SPOT | | | | | | | | | 12,391,108,918,000.00 | 220,019,091,800 | 914,160,374,800 |
| Total For R214 | | | | | | | | | 12,391,108,918,000.00 | 220,019,091,800 | 914,160,374,800 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.04806 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 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 |
| RDF05 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 |
| RDF06 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 |
| RDF07 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 |
| RDF08 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RDF08U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF09I On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF10I On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF11I On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 102.59883 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.57898 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.29940 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.70501 | | | | 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 | 101.75991 | | | | 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 | 101.45633 | | | | 0.00 | 0 | 775,000,000 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 775,000,000 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 775,000,000 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 101.16412 | | | | 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 | 101.88528 | | | | 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 | 101.44805 | | | | 0.00 | 0 | 1,860,000,000 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | 1,860,000,000 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 1,860,000,000 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.50308 | | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2019 Spot Bond | | | | | 0.00000 | 101.56132 | | | | 0.00 | 0 | 0 |
| Total RDFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 28/01/2019 Spot Bond | | | | | 0.00000 | 100.33298 | | | | 0.00 | 0 | 0 |
| Total RDFC44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC44 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 100.64438 | | | | 0.00 | 0 | 0 |
| Total RDFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 100.10510 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| REB13I On 07/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB13U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/05/2019 Spot Bond | | | | | 0.00000 | 99.84805 | | | | 0.00 | 0 | 0 |
| Total REBC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC09 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | | 0.00000 | 101.34023 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | | 0.00000 | 101.61452 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/01/2020 Spot Bond | | | | | 0.00000 | 101.32336 | | | | 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 | 101.48478 | | | | 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 | 101.84273 | | | | 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 | 102.71551 | | | | 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 | 102.31126 | | | | 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 | 100.11263 | | | | 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 | 100.13857 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/08/2021 Spot Bond | | | | | 0.00000 | 99.85867 | | | | 0.00 | 0 | 0 |
| Total RED701 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RED701 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 101.27620 | | | | 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 | 100.44369 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| REDX0 On 07/02/2019 Spot Bond | | | | | 0.00000 | 101.16329 | | | | 0.00 | 0 | 0 |
| Total REDX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REDX01 | | | | | | | | | | 0.00 | 0 | 0 |
| RES02I On 02/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES03I On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 101.91322 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.79392 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 100.56601 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 100.19475 | | | | 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 | 100.73016 | | | | 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 | 101.81509 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 |
| RES43I On 03/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES43U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 8.97500 | 102.80280 | 8.97500 | 102.77800 | | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 10.04500 | 102.00651 | 10.04500 | 101.97919 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 11.25000 | 98.44051 | 11.25000 | 98.41108 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2019 Spot Bond | | | | | 0.00000 | 100.79159 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.52062 | | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 100.54014 | | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2019 Spot Bond | | | | | 0.00000 | 103.76874 | | | | 0.00 | 400,000,000 | 230,000,000 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 230,000,000 |

| 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 SBK20 | | | | | | | | | 0.00 | 400,000,000 | 230,000,000 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.09651 | | | 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 | 104.77733 | | | 0.00 | 85,600,000 | 72,800,000 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 85,600,000 | 72,800,000 |
| Total For SBK22 | | | | | | | | | 0.00 | 85,600,000 | 72,800,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.80000 | 107.54694 | 10.80000 | 107.51620 | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.38045 | | | 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 | 105.27061 | | | 0.00 | 5,000,000,000 | 5,020,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 5,000,000,000 | 5,020,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 5,000,000,000 | 5,020,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 10.17500 | 105.08093 | 10.17500 | 105.05229 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.33182 | | | 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 | 102.52680 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.76500 | 107.24665 | 8.76500 | 107.22151 | | | 0.00 | 0 | 2,000,000,000 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.07000 | 99.89645 | 10.07000 | 99.86979 | | | 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 | 102.80511 | | | 0.00 | 0 | 30,000,000 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |

| 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 SBS21 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | | 0.00000 | 100.22146 | | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.03500 | 100.20813 | 8.03500 | 100.18668 | | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.55000 | 104.72194 | 9.55000 | 104.69539 | | | | 0.00 | 0 | 3,700,000,000 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 3,700,000,000 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 3,700,000,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.07000 | 104.03402 | 8.07000 | 104.01154 | | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 10.20000 | 89.44801 | 10.20000 | 93.51166 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 101.62646 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 10.28000 | 101.37863 | 10.28000 | 101.35086 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.29347 | | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 10.03000 | 101.86768 | 10.03000 | 101.84015 | | | | 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 | 100.69419 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.69000 | 101.54082 | 8.69000 | 101.51735 | | | | 0.00 | 0 | 200,000,000 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.91500 | 98.91004 | 9.91500 | 98.88402 | | | 158,640,000,000,000.00 | 16,000,000,000 | 8,146,000,000 | |
| Total SBS38 SPOT | | | | | | | | | 158,640,000,000,000.00 | 16,000,000,000 | 8,146,000,000 | |

| 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 SBS38 | | | | | | | | | | 58,640,000,000,000.00 | 16,000,000,000 | 8,146,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.74000 | 96.22533 | 10.74000 | 96.19798 | | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 8.87000 | 99.27881 | 8.87000 | 99.25540 | | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.04467 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 9.26500 | 102.42216 | 9.26500 | 102.39654 | | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 9.99500 | 103.27626 | 9.99500 | 103.24844 | | | | 0.00 | 0 | 10,000,000 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBS43 On 12/11/2027 Spot Bond | | | 10.31500 | 103.00145 | 10.31500 | 102.97284 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | | 0.00000 | 100.19749 | | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.99417 | | | | 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 | | | 9.29500 | 107.30179 | 9.29500 | 107.27531 | | | | 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 | 101.60440 | | | | 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 | 100.65841 | | | | 0.00 | 300,000,000 | 41,500,000,000 |
| Total SBS48 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 41,500,000,000 |
| Total For SBS48 | | | | | | | | | | 0.00 | 300,000,000 | 41,500,000,000 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.19643 | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| Total For SBS49 | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| SBS50 On 31/01/2022 Spot Bond | | | 9.66000 | 102.16762 | 9.66000 | 102.14144 | | | 0.00 | 0 | 0 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 0 |
| SBS51 On 31/01/2024 Spot Bond | | | 10.22000 | 10.22000 | 10.22000 | 101.02161 | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 101.39815 | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.25754 | | | 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 | 101.95000 | | | 0.00 | 5,000,000,000 | 3,000,000,000 |
| Total SBS54 SPOT | | | | | | | | | 0.00 | 5,000,000,000 | 3,000,000,000 |
| Total For SBS54 | | | | | | | | | 0.00 | 5,000,000,000 | 3,000,000,000 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 102.50893 | | | 0.00 | 400,000,000 | 100,000,000 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For SBS55 | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 9.26000 | 9.26000 | 9.26000 | 102.85123 | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.51530 | | | 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 | 103.46777 | | | 0.00 | 8,000,000,000 | 4,320,000,000 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 8,000,000,000 | 4,320,000,000 |
| Total For SBS58 | | | | | | | | | 0.00 | 8,000,000,000 | 4,320,000,000 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 100.81854 | | | 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 | 100.64681 | | | 0.00 | 0 | 0 |
| Total SBS60 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS60 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.97000 | 288.08961 | 3.97000 | 288.06752 | | | 0.00 | 0 | 40,000,000 |
| Total SBSI11 SPOT | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.34500 | 4.34500 | 4.34500 | 204.51457 | | | | 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 | 103.81252 | | | | 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 | 102.97031 | | | | 0.00 | 0 | 10,000,000 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.12493 | | | | 0.00 | 0 | 0 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.20762 | | | | 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 | 101.20777 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 101.08055 | | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 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 | 101.37576 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For SLI4 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 99.97794 | | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 99.97704 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 99.97832 | | | | 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 | 99.97770 | | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 99.97689 | | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 99.97635 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 99.97621 | | | | 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 | 99.97619 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 99.97475 | | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 99.97380 | | | | 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 | 99.97500 | | | | 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 | 99.97453 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 102.68889 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 10.75000 | 10.75000 | 10.75000 | 104.55304 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |

| 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 SNT03 | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 102.73382 | | | 0.00 | 90,000,000 | 45,000,000 |
| Total SNT04 SPOT | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| Total For SNT04 | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 102.64182 | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.15372 | | | 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 | 102.03081 | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.34820 | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.36343 | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 102.06133 | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.41187 | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 09/09/2019 Spot Bond | | | | | 0.00000 | 101.67189 | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2019 Spot Bond | | | | | 0.00000 | 100.95581 | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.19265 | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS040L On 18/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS040U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS040U | | | | | | | | | | 0.00 | 0 | 0 |
| SS041L On 29/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS041U | | | | | | | | | | 0.00 | 0 | 0 |
| SS042L On 02/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS042U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS042U | | | | | | | | | | 0.00 | 0 | 0 |
| SS043L On 04/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS043U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS043U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS045L On 09/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS045U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS045U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS047L On 15/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS047U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS047U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 8.37500 | 100.24000 | 8.37500 | 100.21740 | | | | 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 | | | 9.14500 | 95.83043 | 9.14500 | 95.80690 | | | | 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 | | | 9.14500 | 95.83043 | 9.14500 | 95.80690 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 31/01/2025 Spot Bond | | | 4.48500 | 4.48500 | 4.48500 | 121.87153 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.68000 | 103.23584 | 10.68000 | 103.20649 | | | | 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 | | | 11.57500 | 71.83533 | 11.57500 | 71.81301 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | | 0.00000 | 100.56346 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | | 0.00000 | 100.67801 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | | 0.00000 | 101.24173 | | | | 0.00 | 0 | 180,000,000 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.92115 | | | | 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 | 101.42501 | | | | 0.00 | 0 | 234,000,000 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 234,000,000 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 234,000,000 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 101.78942 | | | | 0.00 | 0 | 183,600,000 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 183,600,000 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 183,600,000 |
| SSN03: On 17/11/2020 Spot Bond | | | | | 0.00000 | 99.88513 | | | | 0.00 | 0 | 108,000,000 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 108,000,000 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 108,000,000 |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.89358 | | | | 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 | 102.85388 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total For SSN038 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.73826 | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04 On 13/10/2023 Spot Bond | | | 9.90000 | 100.46992 | 9.90000 | 100.44325 | | | 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 | | | 4.24000 | 104.33585 | 4.24000 | 104.32715 | | | 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 | 98.37951 | | | 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 | 100.35759 | | | 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 | 100.86236 | | | 0.00 | 0 | 1,000,000,000 |
| Total SSN047 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SSN047 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| SSN05 On 08/12/2023 Spot Bond | | | 3.99000 | 3.99000 | 3.99000 | 287.81843 | | | 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 | 108.95715 | | | 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 | 100.43423 | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 26/10/2020 Spot Bond | | | 7.62700 | 101.79412 | 7.62700 | 101.77319 | | 19,067,500,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| Total SSN053 SPOT | | | | | | | | 19,067,500,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| Total For SSN053 | | | | | | | | 19,067,500,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.46489 | | | 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 | 100.22010 | | | 0.00 | 0 | 82,620,000 |
| Total SSN055 SPOT | | | | | | | | | 0.00 | 0 | 82,620,000 |

| 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 SSN055 | | | | | | | | | | 0.00 | 0 | 82,620,000 |
| SSN05: On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 19/01/2023 Spot Bond | | | | | 0.00000 | 100.61134 | | | | 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 | 100.89170 | | | | 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 | | | 4.25500 | 4.25500 | 4.25500 | 168.20297 | | | | 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 | | | 4.14000 | 4.14000 | 4.14000 | 124.28452 | | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2038 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 99.31575 | | | | 0.00 | 0 | 0 |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2029 Spot Bond | | | 4.39000 | 4.39000 | 4.39000 | 88.77325 | | | | 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 | | | 4.21500 | 4.21500 | 4.21500 | 168.74842 | | | | 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 | 5,500,000,000 |
| Total SSN066 SPOT | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| Total For SSN066 | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.92166 | | | | 0.00 | 0 | 20,340,000 |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 20,340,000 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 20,340,000 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.89824 | | | | 0.00 | 0 | 20,340,000 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 20,340,000 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 20,340,000 |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.84067 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/05/2028 Spot Bond | | | 9.65000 | 9.65000 | 9.65000 | 102.04166 | | | | 0.00 | 0 | 0 |
| Total SSN071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN071 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 04/06/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN072 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.43988 | | | | 0.00 | 0 | 14,940,000 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 14,940,000 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 14,940,000 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.41780 | | | | 0.00 | 0 | 14,940,000 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 14,940,000 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 14,940,000 |
| 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 | 101.38773 | | | | 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 | 100.74886 | | | | 0.00 | 0 | 0 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.31154 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 16/08/2020 Spot Bond | | | | | 0.00000 | 99.95609 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.97591 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.62633 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.22254 | | | | 0.00 | 0 | 117,800,000 |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | 117,800,000 |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | 117,800,000 |
| SSN08: On 07/12/2033 Spot Bond | | | 4.02000 | 4.02000 | 4.02000 | 212.04863 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 10.15000 | 95.52323 | 10.15000 | 95.49724 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.27007 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/08/2019 Spot Bond | | | 8.10000 | 102.76575 | 8.10000 | 102.74358 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.08919 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 8.00000 | 106.34196 | 8.00000 | 106.31929 | | | | 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 | 102.08455 | | | | 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 | | | 8.10000 | 105.95428 | 8.10000 | 105.93142 | | | | 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 | 101.88710 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 8.05000 | 104.98400 | 8.05000 | 104.96150 | | | | 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 | 101.91933 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A1C On 21/11/2019 Spot Bond | | | | | 0.00000 | 102.00304 | | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.04935 | | | | 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 | 105.98888 | 8.55000 | 105.96477 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2018 Spot Bond | | | | | 0.00000 | 101.82866 | | | | 0.00 | 0 | 0 |
| Total T15OM1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM1 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/05/2019 Spot Bond | | | | | 0.00000 | 101.81477 | | | | 0.00 | 0 | 0 |
| Total T15OM2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM2 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS12 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.24578 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13 On 06/07/2020 Spot Bond | | | | | 0.00000 | 100.87667 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13 On 27/05/2019 Spot Bond | | | | | 0.00000 | 102.21910 | | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14 On 28/10/2019 Spot Bond | | | | | 0.00000 | 100.78330 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.38708 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.68988 | | | | 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 | 101.29860 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For TFS145 | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.00816 | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.83044 | | | 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 | 100.32283 | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | 0.00 | 0 | 0 |
| TFS15C On 16/11/2018 Spot Bond | | | | | 0.00000 | 99.96041 | | | 0.00 | 0 | 0 |
| Total TFS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS150 | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.70103 | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | 0.00 | 0 | 0 |
| TFS15z On 25/04/2019 Spot Bond | | | | | 0.00000 | 100.50204 | | | 0.00 | 0 | 0 |
| Total TFS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS152 | | | | | | | | | 0.00 | 0 | 0 |
| TFS15c On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.78166 | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.84660 | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 101.59291 | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.62623 | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH12Az On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.00310 | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.05000 | 8.05000 | 8.05000 | 102.91491 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.04961 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 7.96000 | 102.39808 | 7.96000 | 102.37637 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.04961 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.07000 | 102.09650 | 8.07000 | 102.07456 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.15424 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.15424 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.15424 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.15424 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.92599 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.92599 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.34023 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.33791 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 103.09556 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 103.08839 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 103.13865 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 103.08162 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.29253 | | | | 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 | | | 8.20000 | 103.96222 | 8.20000 | 103.93951 | | | | 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 | 103.05334 | | | | 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 | | | 8.09000 | 104.71493 | 8.09000 | 104.69236 | | | | 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 | 102.15412 | | | | 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 | 102.15644 | | | | 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 | 102.21217 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For TH13B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.16577 | | | 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 | 102.14715 | | | 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 | 102.31682 | | | 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 | 102.33541 | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.32818 | | | 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 | 102.37457 | | | 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 | 102.44464 | | | 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 | 103.08355 | | | 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 | 103.08355 | | | 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 | 103.13958 | | | 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 | 103.10483 | | | 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 | 103.13000 | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 102.45001 | | | | 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 | 102.08188 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 8.87500 | 108.05631 | 8.87500 | 108.03082 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 102.39002 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.40397 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 8.92500 | 104.12141 | 8.92500 | 105.59684 | | | | 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 | 102.22360 | | | | 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 | 102.67406 | | | | 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 | 102.12602 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.33976 | | | | 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 | 103.84901 | | | | 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 | 102.26542 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.03644 | | | | 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 | 102.98768 | | | | 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 | 104.16314 | | | | 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 | 101.97957 | | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.02618 | | | | 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 | 104.71887 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.96563 | | | | 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 | 102.31213 | | | | 0.00 | 0 | 0 |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.07731 | | | | 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 | 102.05872 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.18654 | | | | 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 | 102.15401 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.86256 | | | | 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 | 102.74643 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1 On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.07606 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2019 Spot Bond | | | | | 0.00000 | 100.69727 | | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.18369 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.53648 | | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 7.77000 | 7.77000 | 7.77000 | 102.20268 | | | | 0.00 | 0 | 1,030,000,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 1,030,000,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 1,030,000,000 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 48.88805 | 100.00000 | 48.79530 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 112.44200 | 10.00000 | 112.41200 | | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.65426 | | | | 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 | 101.68048 | | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 9.69000 | 99.71989 | 9.69000 | 99.69382 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| Total TL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL24 | | | | | | | | | 0.00 | 0 | 0 |
| TL25 On 04/09/2024 Spot Bond | | | 10.20000 | 99.16667 | 10.20000 | 99.13942 | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.96053 | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.50333 | | | 0.00 | 0 | 0 |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL27 | | | | | | | | | 0.00 | 0 | 0 |
| TL28 On 24/04/2025 Spot Bond | | | 10.45000 | 95.16251 | 10.45000 | 95.13589 | | | 0.00 | 0 | 20,000,000 |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.51965 | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | 0.00 | 0 | 0 |
| TLC05 On 22/09/2019 Spot Bond | | | | | 0.00000 | 101.10001 | | | 0.00 | 0 | 0 |
| Total TLC05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC05 | | | | | | | | | 0.00 | 0 | 0 |
| TLC06 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.11114 | | | 0.00 | 0 | 0 |
| Total TLC06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC06 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 8.77500 | 104.55567 | 8.77500 | 104.53086 | | 2,010,840,390,000.00 | | 229,155,600 | 31,936,016,900 |
| Total TN20 SPOT | | | | | | | | 2,010,840,390,000.00 | | 229,155,600 | 31,936,016,900 |
| Total For TN20 | | | | | | | | 2,010,840,390,000.00 | | 229,155,600 | 31,936,016,900 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 32.16071 | 100.00000 | 32.08875 | | 0.00 | 0 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN20U | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 21.51386 | 100.00000 | 21.46573 | | 0.00 | 0 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN21U | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 10.01000 | 103.29989 | 10.01000 | 103.27202 | | 54,506,452,000,000.00 | | 5,445,200,000 | 16,072,200,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total TN23 SPOT | | | | | | | | | 4,506,452,000,000.00 | 5,445,200,000 | 16,072,200,000 |
| Total For TN23 | | | | | | | | | 4,506,452,000,000.00 | 5,445,200,000 | 16,072,200,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 12.59832 | 100.00000 | 12.57013 | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 10.93000 | 95.52859 | 10.93000 | 95.50097 | | | 55,036,436,708,000.00 | 5,035,355,600 | 25,394,971,200 |
| Total TN25 SPOT | | | | | | | | | 5,036,436,708,000.00 | 5,035,355,600 | 25,394,971,200 |
| Total For TN25 | | | | | | | | | 5,036,436,708,000.00 | 5,035,355,600 | 25,394,971,200 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 11.90932 | 100.00000 | 11.88310 | | | 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 | | | 11.01000 | 88.16603 | 11.01000 | 88.13993 | | | 0.00 | 0 | 700,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 700,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 8.98174 | 100.00000 | 8.96164 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.52000 | 94.52495 | 11.52000 | 94.49587 | | | 0.00 | 0 | 13,280,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 13,280,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 13,280,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.01180 | 8.00000 | 119.98595 | | | 0.00 | 0 | 0 |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | 0 |
| TN40 On 09/10/2040 Spot Bond | | | 12.07000 | 90.97115 | 12.07000 | 90.94186 | | | 12,070,000,000,000.00 | 1,000,000,000 | 9,360,000,000 |
| Total TN40 SPOT | | | | | | | | | 12,070,000,000,000.00 | 1,000,000,000 | 9,360,000,000 |
| Total For TN40 | | | | | | | | | 12,070,000,000,000.00 | 1,000,000,000 | 9,360,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.07005 | 10.75000 | 101.04097 | | | 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 | 112.44200 | 10.00000 | 112.41200 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2019 Spot Bond | | | | | 0.00000 | 100.92546 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2018 Spot Bond | | | | | 0.00000 | 101.78773 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TPDA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA06 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA06 On 30/11/2020 Spot Bond | | | 9.18500 | 104.94043 | 9.18500 | 104.91482 | | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A1 On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.49774 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A2 On 14/12/2020 Spot Bond | | | 8.35000 | 106.52816 | 8.35000 | 106.50434 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A3 On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.49774 | | | | 0.00 | 0 | 0 |
| Total TRA2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A5 On 14/12/2020 Spot Bond | | | 8.15000 | 8.15000 | 8.15000 | 106.93262 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A6 On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.60551 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B1 On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.64695 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B2 On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.82087 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C1 On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.88709 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C2 On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.31696 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D1 On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.31696 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D2 On 14/11/2018 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 TRA3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 99.99976 | | | | 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 | 99.99988 | | | | 0.00 | 0 | 0 |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | 9.60000 | 98.16842 | 9.60000 | 98.14300 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/05/2019 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | 0 |
| Total TRA3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 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 | 99.99989 | | | | 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 | 99.99977 | | | | 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 | 99.99979 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2019 Spot Bond | | | | | 0.00000 | 101.47862 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4: On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 101.71087 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2: On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 101.52280 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 102.53930 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 103.46175 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11 On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14 On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01L On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 100.53870 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC27 On 14/11/2018 Spot Bond | | | | | 0.00000 | 101.86164 | | | | 0.00 | 0 | 0 |
| Total TWC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC278 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC27 On 16/11/2018 Spot Bond | | | | | 0.00000 | 101.81853 | | | | 0.00 | 0 | 0 |
| Total TWC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC279 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 27/11/2018 Spot Bond | | | | | 0.00000 | 101.61636 | | | | 0.00 | 0 | 0 |
| Total TWC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC280 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 09/10/2019 Spot Bond | | | | | 0.00000 | 100.71697 | | | | 0.00 | 0 | 0 |
| Total TWC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC281 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 14/01/2019 Spot Bond | | | | | 0.00000 | 100.67600 | | | | 0.00 | 0 | 0 |
| Total TWC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC282 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 21/01/2019 Spot Bond | | | | | 0.00000 | 100.55368 | | | | 0.00 | 0 | 0 |
| Total TWC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC283 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 24/01/2019 Spot Bond | | | | | 0.00000 | 100.43064 | | | | 0.00 | 0 | 0 |
| Total TWC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC284 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 30/01/2019 Spot Bond | | | | | 0.00000 | 100.32776 | | | | 0.00 | 0 | 0 |
| Total TWC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC285 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.35300 | 104.88381 | 9.35300 | 104.85732 | | | | 0.00 | 0 | 10,000,000 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| UG26 On 09/03/2026 Spot Bond | | | 11.08000 | 103.19045 | 11.08000 | 103.15972 | | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| VCJA1L 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 |
| VCJA2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA3L 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 |
| VCJA4L 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 |
| VCJA5L 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 |
| VCJA6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VCPB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC24 On 20/02/2019 Spot Bond | | | | | 0.00000 | 99.87628 | | | | 0.00 | 0 | 0 |
| Total VKC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC24 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC27 On 05/12/2018 Spot Bond | | | | | 0.00000 | 101.42071 | | | | 0.00 | 0 | 0 |
| Total VKC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC27 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 101.55689 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | | 0.00000 | 101.23415 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.40785 | | | | 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 | 100.90615 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.56419 | | | | 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 | 100.43584 | | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 101.86613 | | | | 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 | 101.92582 | | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VR714L On 25/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR714U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR714U | | | | | | | | | | 0.00 | 0 | 0 |
| VR836L On 28/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR836U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR836U | | | | | | | | | | 0.00 | 0 | 0 |
| VR837L On 18/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR837U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR837U | | | | | | | | | | 0.00 | 0 | 0 |
| VR838L On 25/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR838U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR838U | | | | | | | | | | 0.00 | 0 | 0 |
| VR839L On 28/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR839U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR839U | | | | | | | | | | 0.00 | 0 | 0 |
| VR1712 On 11/12/2018 Spot Bond | | | | | 0.00000 | 101.37642 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| Total VRI712 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VRI712 | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.17182 | | | 0.00 | 614,500,000 | 614,500,000 |
| Total WHL01 SPOT | | | | | | | | | 0.00 | 614,500,000 | 614,500,000 |
| Total For WHL01 | | | | | | | | | 0.00 | 614,500,000 | 614,500,000 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.99694 | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.01917 | | | 0.00 | 0 | 0 |
| Total WHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03 | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 6.72000 | 105.35666 | 6.72000 | 105.33773 | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.09000 | 106.90981 | 7.09000 | 106.88957 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 8.40000 | 105.52091 | 8.40000 | 105.49731 | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 24.76387 | 100.00000 | 24.70936 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 6.10500 | 94.88590 | 6.10500 | 94.87014 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 93,467,768,260,231,100.00 | 490,995,625,655 | 207,372,368,679 |
| Total for SPOT : | | | | | | | | | | 93,467,768,260,231,100.00 | 490,995,625,655 | 207,372,368,679 |
| Total Futures | | | | | | | | | | 93 467 768 397 458 500.00 | 490,995,627,202 | 207,373,229,265 |
| Total Options | | | | | | | | | | 0.00 | 0 | 105,060 |
| Grand Total: | | | | | | | | | | 93,467,768,397,458,500.00 | 490,995,627,202 | 207,373,334,325 |