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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2019

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 01/08/2019 Bond Future | | | 10.97848 | 78.24724 | 10.97462 | 78.26957 | | | 0.00 | 0 | 350 |
| ES33 On 07/11/2019 Bond Future | | | 11.09792 | 76.02403 | 11.09387 | 76.04703 | | | 0.00 | 0 | 0 |
| ES33 On 06/02/2020 Bond Future | | | 11.20569 | 77.49950 | 11.20147 | 77.52307 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 01/08/2019 Bond Future | | | 11.26213 | 79.87274 | 11.25825 | 79.89830 | | | 0.00 | 0 | 4,919 |
| ES42 On 07/11/2019 Bond Future | | | 11.37974 | 77.21087 | 11.37568 | 77.23712 | | | 0.00 | 0 | 0 |
| ES42 On 06/02/2020 Bond Future | | | 11.48192 | 78.70982 | 11.47769 | 78.73676 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 01/08/2019 Bond Future | | | 136.01039 | 136.01039 | 136.22592 | 136.22592 | | | 0.00 | 0 | 1,622 |
| I2025 On 07/11/2019 Bond Future | | | 138.77700 | 138.77700 | 138.99714 | 138.99714 | | | 0.00 | 0 | 0 |
| I2025 On 06/02/2020 Bond Future | | | 140.03171 | 140.03171 | 140.25650 | 140.25650 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 1,622 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 1,622 |
| I2029 On 01/08/2019 Bond Future | | | 102.99031 | 102.99031 | 102.98889 | 102.98889 | | | 0.00 | 0 | 4,132 |

| 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 | 07/11/2019 | Bond Future | | | 103.99419 | 103.99419 | 103.99296 | 103.99296 | | | 0.00 | 0 | 0 |
| I2029 | On | 06/02/2020 | Bond Future | | | 106.03583 | 106.03583 | 106.03479 | 106.03479 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 4,132 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 4,132 |
| I2033 | On | 01/08/2019 | Bond Future | | | 104.90287 | 104.90287 | 104.90129 | 104.90129 | | | 0.00 | 0 | 6,090 |
| I2033 | On | 07/11/2019 | Bond Future | | | 105.87088 | 105.87088 | 105.86943 | 105.86943 | | | 0.00 | 0 | 0 |
| I2033 | On | 06/02/2020 | Bond Future | | | 107.94934 | 107.94934 | 107.94813 | 107.94813 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| I2038 | On | 01/08/2019 | Bond Future | | | 121.36778 | 121.36778 | 121.36530 | 121.36530 | | | 0.00 | 0 | 11,598 |
| I2038 | On | 07/11/2019 | Bond Future | | | 123.83660 | 123.83660 | 123.83429 | 123.83429 | | | 0.00 | 0 | 0 |
| I2038 | On | 06/02/2020 | Bond Future | | | 124.61427 | 124.61427 | 124.61214 | 124.61214 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 11,598 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 11,598 |
| I2046 | On | 01/08/2019 | Bond Future | | | 115.10375 | 115.10375 | 115.31537 | 115.31537 | | | 0.00 | 0 | 12,658 |
| I2046 | On | 07/11/2019 | Bond Future | | | 115.73066 | 115.73066 | 115.94679 | 115.94679 | | | 0.00 | 0 | 0 |
| I2046 | On | 06/02/2020 | Bond Future | | | 118.00298 | 118.00298 | 118.22353 | 118.22353 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,658 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,658 |
| I2050 | On | 01/08/2019 | Bond Future | | | 118.63856 | 118.63856 | 118.63589 | 118.63589 | | | 0.00 | 0 | 10,989 |
| I2050 | On | 07/11/2019 | Bond Future | | | 121.05174 | 121.05174 | 121.04930 | 121.04930 | | | 0.00 | 0 | 0 |
| I2050 | On | 06/02/2020 | Bond Future | | | 121.59179 | 121.59179 | 121.58958 | 121.58958 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,989 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,989 |
| R186 | On | 01/08/2019 | Bond Future | | | 8.51339 | 112.01596 | 8.51407 | 112.01204 | | 6.24 | 179,785,615.80 | 1,605 | 130,346 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.56338 | 114.26524 | 8.56405 | 114.26150 | | 6.22 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | | | 8.59749 | 111.17462 | 8.59814 | 111.17110 | | 6.24 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 179,785,615.80 | 1,605 | 130,346 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 4.95000 | 0.00495 | 4,590 | 7.33 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.22 | Call | | | 4,141.18000 | 4.14118 | 4,140,030 | 6.98 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.22 | Put | | | 167.81000 | 0.16781 | 162,740 | 6.98 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Put | | | 1,877.86000 | 1.87786 | 1,867,040 | 6.12 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Call | | | 3,310.80000 | 3.31080 | 3,307,980 | 6.77 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 8.55 | Call | | | 1,279.92000 | 1.27992 | 1,272,830 | 6.28 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.55 | Put | | | 1,073.11000 | 1.07311 | 1,062,100 | 6.28 | 0.00 | 0 | 3,100 |
| R186 | On | 01/08/2019 | Bond Future | 8.38 | Put | | | 1,587.32000 | 1.58732 | 1,576,200 | 6.17 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Put | | | 65.46000 | 0.06546 | 62,730 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Call | | | 8,572.44000 | 8.57244 | 8,576,000 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 5,671.40000 | 5.67140 | 5,672,590 | 7.33 | 0.00 | 0 | 0 |

| 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 | 01/08/2019 | Bond Future | 8.38 | Call | | | 811.20000 | 0.81120 | 804,000 | 6.17 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.70 | Put | | | 732.93000 | 0.73293 | 722,790 | 6.39 | 0.00 | 0 | 3,100 |
| R186 | On | 01/08/2019 | Bond Future | 8.70 | Call | | | 1,797.76000 | 1.79776 | 1,791,540 | 6.39 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Call | | | 635.27000 | 0.63527 | 628,370 | 6.12 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Put | | | 277.18000 | 0.27718 | 270,440 | 6.77 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 5,722.68000 | 5.72268 | 5,723,940 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 62.88000 | 0.06288 | 60,220 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 5,774.01000 | 5.77401 | 5,775,350 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 60.39000 | 0.06039 | 57,810 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Put | | | 1,510.99000 | 1.51099 | 1,503,550 | 6.40 | 0.00 | 0 | 5,000 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Put | | | 2,937.82000 | 2.93782 | 2,930,140 | 6.02 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Call | | | 1,053.15000 | 1.05315 | 1,049,210 | 6.02 | 0.00 | 0 | 5,000 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 1,114.85000 | 1.11485 | 1,107,970 | 6.65 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 3,280.93000 | 3.28093 | 3,277,820 | 6.66 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 1,099.53000 | 1.09953 | 1,092,680 | 6.66 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 3,203.20000 | 3.20320 | 3,200,030 | 6.64 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 1,130.64000 | 1.13064 | 1,123,730 | 6.64 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Call | | | 2,432.11000 | 2.43211 | 2,428,410 | 6.40 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 3,241.84000 | 3.24184 | 3,238,700 | 6.65 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Call | | | 2,255.81000 | 2.25581 | 2,252,960 | 6.31 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Put | | | 2,408.34000 | 2.40834 | 2,401,970 | 6.31 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Call | | | 2,196.80000 | 2.19680 | 2,193,940 | 6.29 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Put | | | 2,457.90000 | 2.45790 | 2,451,520 | 6.29 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Call | | | 2,226.21000 | 2.22621 | 2,223,360 | 6.30 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Put | | | 2,433.01000 | 2.43301 | 2,426,640 | 6.30 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 34,200 |
| Total For R186 | | | | | | | | | | | | 179,785,615.80 | 1,605 | 164,546 |
| R197 | On | 01/08/2019 | Bond Future | | | 302.93914 | 302.93914 | 302.99981 | 302.99981 | | | 0.00 | 0 | 2,507 |
| R197 | On | 07/11/2019 | Bond Future | | | 309.10088 | 309.10088 | 309.16331 | 309.16331 | | | 0.00 | 0 | 0 |
| R197 | On | 06/02/2020 | Bond Future | | | 307.52409 | 307.52409 | 307.58840 | 307.58840 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,507 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,507 |
| R202 | On | 01/08/2019 | Bond Future | | | 235.25345 | 235.25345 | 235.24949 | 235.24949 | | | 0.00 | 0 | 9,390 |
| R202 | On | 07/11/2019 | Bond Future | | | 240.03842 | 240.03842 | 240.03500 | 240.03500 | | | 0.00 | 0 | 0 |
| R202 | On | 06/02/2020 | Bond Future | | | 240.69005 | 240.69005 | 240.68690 | 240.68690 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 9,390 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 9,390 |
| R2023 | On | 01/08/2019 | Bond Future | | | 7.58743 | 103.83995 | 7.59295 | 103.82292 | | 2.60 | 4,049,758.05 | 39 | 56,982 |
| R2023 | On | 07/11/2019 | Bond Future | | | 7.59432 | 101.99230 | 7.60028 | 101.97513 | | 2.95 | 0.00 | 0 | 0 |

| 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 | 06/02/2020 | Bond Future | | | 7.57568 | 103.97138 | 7.58212 | 103.95409 | | 2.80 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 4,049,758.05 | 39 | 56,982 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 3.90000 | 0.00390 | 3,540 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 4,056.17000 | 4.05617 | 4,072,850 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 3.69000 | 0.00369 | 3,340 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 4,085.30000 | 4.08530 | 4,102,000 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 3.49000 | 0.00349 | 3,160 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 4,027.05000 | 4.02705 | 4,043,720 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 1,548.40000 | 1.54840 | 1,557,760 | 3.35 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 462.26000 | 0.46226 | 454,450 | 3.35 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 1,569.93000 | 1.56993 | 1,579,370 | 3.36 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 455.39000 | 0.45539 | 447,660 | 3.36 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 1,591.80000 | 1.59180 | 1,601,310 | 3.37 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 448.86000 | 0.44886 | 441,200 | 3.37 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 1,034.90000 | 1.03490 | 1,024,110 | 2.83 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 891.19000 | 0.89119 | 897,540 | 2.81 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 1,058.10000 | 1.05810 | 1,047,160 | 2.81 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 906.59000 | 0.90659 | 913,020 | 2.82 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 1,046.61000 | 1.04661 | 1,035,750 | 2.82 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 921.77000 | 0.92177 | 928,270 | 2.83 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 4,049,758.05 | 39 | 56,982 |
| R2030 | On | 01/08/2019 | Bond Future | | | 9.17807 | 92.30202 | 9.16859 | 92.36170 | | 8.97 | 0.00 | 0 | 49,421 |
| R2030 | On | 07/11/2019 | Bond Future | | | 9.23926 | 94.15576 | 9.22937 | 94.21681 | | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | | | 9.28883 | 91.97343 | 9.27853 | 92.03584 | | 9.21 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 49,421 |
| R2030 | On | 01/08/2019 | Bond Future | 8.77 | Put | | | 2,970.03000 | 2.97003 | 3,008,990 | 8.41 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.77 | Call | | | 413.66000 | 0.41366 | 392,940 | 8.41 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.68 | Call | | | 3,535.00000 | 3.53500 | 3,478,760 | 9.56 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Put | | | 1,428.75000 | 1.42875 | 1,448,450 | 8.87 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Call | | | 1,311.58000 | 1.31158 | 1,271,600 | 8.87 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.22 | Put | | | 1,221.39000 | 1.22139 | 1,238,010 | 8.94 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 215.02000 | 0.21502 | 216,010 | 9.93 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Put | | | 5,416.04000 | 5.41604 | 5,470,430 | 8.07 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Call | | | 63.50000 | 0.06350 | 58,210 | 8.07 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.69 | Put | | | 377.47000 | 0.37747 | 380,760 | 9.57 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 9.27 | Put | | | 1,088.01000 | 1.08801 | 1,102,570 | 8.99 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.27 | Call | | | 1,723.77000 | 1.72377 | 1,678,650 | 8.99 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.68 | Put | | | 387.63000 | 0.38763 | 391,070 | 9.56 | 0.00 | 0 | 4,800 |
| R2030 | On | 01/08/2019 | Bond Future | 8.67 | Put | | | 3,491.44000 | 3.49144 | 3,535,190 | 8.28 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030 | On | 01/08/2019 | Bond Future | 8.67 | Call | | | 279.02000 | 0.27902 | 263,090 | 8.28 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 209.20000 | 0.20920 | 210,120 | 9.95 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 4,778.60000 | 4.77860 | 4,719,760 | 9.97 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 203.61000 | 0.20361 | 204,450 | 9.97 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 4,672.21000 | 4.67221 | 4,613,520 | 9.93 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.22 | Call | | | 1,544.42000 | 1.54442 | 1,501,360 | 8.94 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 9.69 | Call | | | 3,584.94000 | 3.58494 | 3,528,550 | 9.57 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 4,725.32000 | 4.72532 | 4,666,560 | 9.95 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Put | | | 1,117.19000 | 1.11719 | 1,128,290 | 9.69 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 3,152.47000 | 3.15247 | 3,108,070 | 9.29 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 1,621.72000 | 1.62172 | 1,638,370 | 9.29 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Put | | | 2,598.31000 | 2.59831 | 2,624,310 | 8.93 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 1,210.57000 | 1.21057 | 1,222,720 | 9.60 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Put | | | 4,697.84000 | 4.69784 | 4,739,720 | 8.32 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Call | | | 699.91000 | 0.69991 | 680,740 | 8.32 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Put | | | 4,844.91000 | 4.84491 | 4,887,700 | 8.28 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Call | | | 1,860.42000 | 1.86042 | 1,825,950 | 8.91 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Call | | | 4,318.34000 | 4.31834 | 4,268,390 | 9.69 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 3,114.40000 | 3.11440 | 3,070,230 | 9.28 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 1,644.07000 | 1.64407 | 1,660,950 | 9.28 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Put | | | 2,664.00000 | 2.66400 | 2,690,580 | 8.91 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Call | | | 650.75000 | 0.65075 | 632,490 | 8.28 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Call | | | 1,919.56000 | 1.91956 | 1,884,510 | 8.93 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 4,057.25000 | 4.05725 | 4,008,350 | 9.60 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 3,190.99000 | 3.19099 | 3,146,370 | 9.30 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 1,599.86000 | 1.59986 | 1,616,290 | 9.30 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 3,172.90000 | 3.17290 | 3,200,340 | 9.12 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 2,390.17000 | 2.39017 | 2,355,670 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 3,235.10000 | 3.23510 | 3,263,010 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 2,420.44000 | 2.42044 | 2,385,700 | 9.11 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 3,204.03000 | 3.20403 | 3,231,700 | 9.11 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 2,450.59000 | 2.45059 | 2,415,620 | 9.12 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 41,550 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 90,971 |
| R2032 | On | 01/08/2019 | Bond Future | | | 9.44231 | 94.16820 | 9.44308 | 94.16293 | | 9.92 | 0.00 | 0 | 41,446 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.50977 | 91.89780 | 9.51054 | 91.89262 | | 10.45 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | | | 9.56451 | 93.68139 | 9.56527 | 93.67635 | | 10.26 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 41,446 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Put | | | 318.28000 | 0.31828 | 309,990 | 10.92 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Call | | | 4,620.05000 | 4.62005 | 4,616,810 | 10.88 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Put | | | 334.58000 | 0.33458 | 326,070 | 10.88 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Call | | | 4,675.82000 | 4.67582 | 4,672,690 | 10.90 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Put | | | 326.33000 | 0.32633 | 317,930 | 10.90 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Call | | | 4,731.72000 | 4.73172 | 4,728,700 | 10.92 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 3,344.91000 | 3.34491 | 3,340,200 | 10.68 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 1,949.83000 | 1.94983 | 1,939,940 | 10.68 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 3,265.09000 | 3.26509 | 3,260,320 | 10.66 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 2,001.93000 | 2.00193 | 1,991,980 | 10.66 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 3,305.01000 | 3.30501 | 3,300,270 | 10.67 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 1,975.86000 | 1.97586 | 1,965,940 | 10.67 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Put | | | 3,801.34000 | 3.80134 | 3,792,390 | 10.16 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 2,660.63000 | 2.66063 | 2,656,720 | 10.17 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 3,765.46000 | 3.76546 | 3,756,510 | 10.17 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Call | | | 2,597.71000 | 2.59771 | 2,593,800 | 10.15 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Put | | | 3,837.49000 | 3.83749 | 3,828,540 | 10.15 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Call | | | 2,629.07000 | 2.62907 | 2,625,160 | 10.16 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 41,446 |
| R2035 | On | 01/08/2019 | Bond Future | | | 9.70872 | 97.19765 | 9.70951 | 97.19168 | | 10.72 | 0.00 | 0 | 64,892 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.78166 | 94.64574 | 9.78245 | 94.63986 | | 11.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | | | 9.84455 | 96.48243 | 9.84534 | 96.47664 | | 11.17 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 64,892 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Call | | | 4,337.32000 | 4.33732 | 4,331,960 | 11.52 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Put | | | 524.09000 | 0.52409 | 512,760 | 11.52 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Call | | | 4,395.65000 | 4.39565 | 4,390,430 | 11.54 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Put | | | 511.44000 | 0.51144 | 500,250 | 11.54 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Call | | | 4,279.07000 | 4.27907 | 4,273,580 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Put | | | 536.91000 | 0.53691 | 525,450 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Call | | | 4,765.54000 | 4.76554 | 4,761,140 | 11.97 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Put | | | 1,663.48000 | 1.66348 | 1,653,200 | 11.97 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 2,565.88000 | 2.56588 | 2,554,380 | 11.49 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 7,290.33000 | 7.29033 | 7,280,530 | 10.18 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 535.48000 | 0.53548 | 531,560 | 10.18 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Put | | | 3,920.25000 | 3.92025 | 3,908,370 | 11.09 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Call | | | 1,937.32000 | 1.93732 | 1,931,320 | 11.09 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 3,255.02000 | 3.25502 | 3,249,430 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 2,533.49000 | 2.53349 | 2,522,020 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 3,296.46000 | 3.29646 | 3,290,900 | 11.51 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 2,501.43000 | 2.50143 | 2,489,990 | 11.51 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 3,213.83000 | 3.21383 | 3,208,210 | 11.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Call | | | 2,693.39000 | 2.69339 | 2,689,010 | 11.02 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 4,594.10000 | 4.59410 | 4,583,930 | 11.02 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Call | | | 2,726.72000 | 2.72672 | 2,722,350 | 11.03 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Put | | | 4,551.92000 | 4.55192 | 4,541,760 | 11.03 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Call | | | 2,759.96000 | 2.75996 | 2,755,590 | 11.04 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Put | | | 4,509.74000 | 4.50974 | 4,499,580 | 11.04 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 10,500 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 75,392 |
| R2037 | On | 01/08/2019 | Bond Future | | | 9.81657 | 89.23454 | 9.81230 | 89.26695 | | 11.84 | 0.00 | 0 | 41,608 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.88499 | 91.02673 | 9.88055 | 91.05998 | | 11.98 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | | | 9.94322 | 88.53307 | 9.93860 | 88.56724 | | 12.37 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 41,608 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Call | | | 4,197.55000 | 4.19755 | 4,161,070 | 12.90 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 608.84000 | 0.60884 | 604,770 | 12.90 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 4,254.95000 | 4.25495 | 4,218,430 | 12.92 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 594.98000 | 0.59498 | 590,870 | 12.92 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Call | | | 4,140.37000 | 4.14037 | 4,103,920 | 12.87 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Put | | | 623.00000 | 0.62300 | 618,960 | 12.87 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 2,698.45000 | 2.69845 | 2,704,540 | 12.23 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 3,257.58000 | 3.25758 | 3,230,290 | 12.24 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 2,665.49000 | 2.66549 | 2,671,450 | 12.24 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 3,298.81000 | 3.29881 | 3,271,400 | 12.25 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 2,632.62000 | 2.63262 | 2,638,460 | 12.25 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 3,216.35000 | 3.21635 | 3,189,190 | 12.23 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 2,698.76000 | 2.69876 | 2,677,090 | 12.28 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 4,796.64000 | 4.79664 | 4,809,140 | 12.28 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 2,731.92000 | 2.73192 | 2,710,120 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 4,753.21000 | 4.75321 | 4,765,580 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 2,765.00000 | 2.76500 | 2,743,070 | 12.30 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 4,709.80000 | 4.70980 | 4,722,040 | 12.30 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 41,608 |
| R2040 | On | 01/08/2019 | Bond Future | | | 9.91665 | 92.17280 | 9.91238 | 92.20757 | | 12.28 | 106,920,448.00 | 1,160 | 29,902 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.98544 | 94.02398 | 9.98100 | 94.05967 | | 12.45 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | | | 10.04425 | 91.33799 | 10.03965 | 91.37453 | | 12.87 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 106,920,448.00 | 1,160 | 29,902 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 4,276.81000 | 4.27681 | 4,237,640 | 13.52 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 743.21000 | 0.74321 | 738,810 | 13.52 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Call | | | 4,336.97000 | 4.33697 | 4,297,760 | 13.54 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Put | | | 726.92000 | 0.72692 | 722,480 | 13.54 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,397.24000 | 4.39724 | 4,357,980 | 13.57 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 710.86000 | 0.71086 | 706,370 | 13.57 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 2,921.85000 | 2.92185 | 2,928,820 | 12.49 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 913.02000 | 0.91302 | 898,240 | 11.39 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 3,358.04000 | 3.35804 | 3,329,170 | 12.50 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 2,885.62000 | 2.88562 | 2,892,440 | 12.50 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 3,401.62000 | 3.40162 | 3,372,610 | 12.51 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 2,849.52000 | 2.84952 | 2,856,200 | 12.51 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 3,314.47000 | 3.31447 | 3,285,750 | 12.49 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 3,866.39000 | 3.86639 | 3,877,090 | 12.20 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 2,392.52000 | 2.39252 | 2,367,530 | 12.20 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 6,659.30000 | 6.65930 | 6,680,210 | 11.39 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 2,809.79000 | 2.80979 | 2,786,870 | 12.60 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 5,158.17000 | 5.15817 | 5,171,790 | 12.60 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 2,844.97000 | 2.84497 | 2,821,910 | 12.61 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 5,110.69000 | 5.11069 | 5,124,170 | 12.61 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 2,774.25000 | 2.77425 | 2,751,480 | 12.59 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 5,205.41000 | 5.20541 | 5,219,180 | 12.59 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,520 |
| Total For R2040 | | | | | | | | | | | | 106,920,448.00 | 1,160 | 32,422 |
| R2044 | On | 01/08/2019 | Bond Future | | | 9.93446 | 89.32688 | 9.93016 | 89.36258 | | 12.91 | 1,786,537.60 | 20 | 42,342 |
| R2044 | On | 07/11/2019 | Bond Future | | | 10.00027 | 91.12091 | 9.99580 | 91.15757 | | 13.10 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | | | 10.05645 | 88.50386 | 10.05183 | 88.54135 | | 13.57 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 1,786,537.60 | 20 | 42,342 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Call | | | 346.98000 | 0.34698 | 333,410 | 12.16 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Put | | | 2,267.87000 | 2.26787 | 2,271,820 | 13.10 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Call | | | 1,681.98000 | 1.68198 | 1,650,230 | 13.10 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Call | | | 5,300.36000 | 5.30036 | 5,259,820 | 14.64 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.39 | Call | | | 393.28000 | 0.39328 | 378,570 | 12.23 | 0.00 | 0 | 228 |
| R2044 | On | 01/08/2019 | Bond Future | 9.74 | Put | | | 2,847.70000 | 2.84770 | 2,855,470 | 12.89 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.74 | Call | | | 1,244.68000 | 1.24468 | 1,216,750 | 12.89 | 0.00 | 0 | 228 |
| R2044 | On | 01/08/2019 | Bond Future | 10.27 | Call | | | 3,715.11000 | 3.71511 | 3,675,690 | 13.98 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 759.37000 | 0.75937 | 754,910 | 14.26 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Put | | | 5,300.87000 | 5.30087 | 5,323,000 | 12.16 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Call | | | 4,489.71000 | 4.48971 | 4,449,450 | 14.31 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Put | | | 726.50000 | 0.72650 | 721,940 | 14.31 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,367.89000 | 4.36789 | 4,327,730 | 14.26 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.27 | Put | | | 965.95000 | 0.96595 | 962,230 | 13.98 | 0.00 | 0 | 228 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Put | | | 543.11000 | 0.54311 | 538,270 | 14.64 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.39 | Put | | | 5,075.23000 | 5.07523 | 5,096,220 | 12.23 | 0.00 | 0 | 0 |

| 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 | 01/08/2019 | Bond Future | 10.39 | Call | | | 4,428.75000 | 4.42875 | 4,388,540 | 14.29 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Put | | | 742.82000 | 0.74282 | 738,310 | 14.29 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.52 | Call | | | 5,765.13000 | 5.76513 | 5,730,230 | 13.92 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.52 | Put | | | 1,632.57000 | 1.63257 | 1,634,330 | 13.92 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 9.19 | Put | | | 7,726.45000 | 7.72645 | 7,750,700 | 11.77 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 9.19 | Call | | | 679.77000 | 0.67977 | 667,360 | 11.77 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 9.74 | Put | | | 4,314.24000 | 4.31424 | 4,326,650 | 12.76 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Put | | | 2,927.54000 | 2.92754 | 2,934,500 | 13.18 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Call | | | 3,496.32000 | 3.49632 | 3,466,470 | 13.19 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Put | | | 2,890.94000 | 2.89094 | 2,897,750 | 13.19 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 3,407.41000 | 3.40741 | 3,377,850 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 9.74 | Call | | | 2,172.98000 | 2.17298 | 2,148,730 | 12.76 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 2,964.53000 | 2.96453 | 2,971,630 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Call | | | 3,451.73000 | 3.45173 | 3,422,030 | 13.18 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Call | | | 7,583.52000 | 7.58352 | 7,549,210 | 14.79 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Put | | | 1,989.10000 | 1.98910 | 1,992,280 | 14.79 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Call | | | 2,901.86000 | 2.90186 | 2,878,210 | 13.30 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Put | | | 5,239.93000 | 5.23993 | 5,253,770 | 13.30 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Call | | | 2,938.14000 | 2.93814 | 2,914,350 | 13.32 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Put | | | 5,191.49000 | 5.19149 | 5,205,190 | 13.32 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Put | | | 9,392.90000 | 9.39290 | 9,417,860 | 12.29 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Call | | | 971.54000 | 0.97154 | 959,010 | 12.29 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 5,387.13000 | 5.38713 | 5,401,420 | 13.27 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 2,794.12000 | 2.79412 | 2,770,920 | 13.27 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 2,866.09000 | 2.86609 | 2,842,590 | 13.29 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 5,289.01000 | 5.28901 | 5,303,000 | 13.29 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 2,952 |
| Total For R2044 | | | | | | | | | | | | 1,786,537.60 | 20 | 45,294 |
| R2048 | On | 01/08/2019 | Bond Future | | | 9.88418 | 93.02246 | 9.87979 | 93.06017 | | 12.74 | 10,418,515.52 | 112 | 105,307 |
| R2048 | On | 07/11/2019 | Bond Future | | | 9.95013 | 90.45020 | 9.94558 | 90.48881 | | 13.57 | 0.00 | 0 | 48 |
| R2048 | On | 06/02/2020 | Bond Future | | | 10.00705 | 92.20545 | 10.00233 | 92.24507 | | 13.41 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 10,418,515.52 | 112 | 105,355 |
| R2048 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 4,550.04000 | 4.55004 | 4,508,030 | 13.97 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 743.34000 | 0.74334 | 739,040 | 13.97 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Call | | | 4,613.05000 | 4.61305 | 4,571,000 | 13.99 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Put | | | 726.82000 | 0.72682 | 722,480 | 13.99 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 4,676.29000 | 4.67629 | 4,634,200 | 14.02 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 710.65000 | 0.71065 | 706,270 | 14.02 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 3,664.96000 | 3.66496 | 3,633,530 | 13.95 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 3,037.11000 | 3.03711 | 3,044,290 | 13.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 3,712.49000 | 3.71249 | 3,680,900 | 13.97 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 3,000.87000 | 3.00087 | 3,007,890 | 13.97 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 3,617.91000 | 3.61791 | 3,586,640 | 13.93 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 3,073.98000 | 3.07398 | 3,081,320 | 13.93 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 5,389.39000 | 5.38939 | 5,404,330 | 13.09 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Call | | | 2,886.64000 | 2.88664 | 2,862,280 | 13.06 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Put | | | 5,490.34000 | 5.49034 | 5,505,600 | 13.06 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 2,924.36000 | 2.92436 | 2,899,840 | 13.08 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 5,439.82000 | 5.43982 | 5,454,920 | 13.08 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 2,962.03000 | 2.96203 | 2,937,350 | 13.09 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 10,418,515.52 | 112 | 105,355 |
| R207 | On | 01/08/2019 | Bond Future | | | 5.93560 | 100.96515 | 5.93031 | 100.96746 | | 0.13 | 0.00 | 0 | 4,891 |
| R207 | On | 07/11/2019 | Bond Future | | | 3.50154 | 102.99266 | 3.48723 | 102.99522 | | 0.05 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 4,891 |
| R207 | On | 01/08/2019 | Bond Future | 7.35 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.21 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Call | | | 607.48000 | 0.60748 | 605,170 | 0.21 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.21 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Call | | | 611.80000 | 0.61180 | 609,490 | 0.21 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.21 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.35 | Call | | | 616.11000 | 0.61611 | 613,800 | 0.21 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Put | | | 253.22000 | 0.25322 | 255,780 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Put | | | 256.83000 | 0.25683 | 259,390 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Put | | | 255.02000 | 0.25502 | 257,580 | 0.10 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 4,891 |
| R208 | On | 01/08/2019 | Bond Future | | | 6.48818 | 102.75288 | 6.50920 | 102.72036 | | 0.73 | 0.00 | 0 | 10,880 |
| R208 | On | 07/11/2019 | Bond Future | | | 6.26891 | 101.41144 | 6.29403 | 101.37849 | | 0.87 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | | | 5.90138 | 103.37938 | 5.93201 | 103.34600 | | 0.73 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 10,880 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.38 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | | 2,495.55000 | 2.49555 | 2,528,070 | 1.38 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.38 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | | 2,510.50000 | 2.51050 | 2,543,020 | 1.38 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.38 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | | 2,525.45000 | 2.52545 | 2,557,970 | 1.38 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 786.07000 | 0.78607 | 812,800 | 1.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 73.62000 | 0.07362 | 67,400 | 1.14 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 763.23000 | 0.76323 | 789,720 | 1.13 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 76.75000 | 0.07675 | 70,290 | 1.13 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 774.55000 | 0.77455 | 801,170 | 1.14 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 75.08000 | 0.07508 | 68,750 | 1.14 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Call | | | 382.69000 | 0.38269 | 403,560 | 0.76 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Put | | | 167.26000 | 0.16726 | 154,750 | 0.76 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Call | | | 390.51000 | 0.39051 | 411,580 | 0.76 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Put | | | 164.22000 | 0.16422 | 151,910 | 0.76 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Call | | | 375.24000 | 0.37524 | 395,920 | 0.76 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Put | | | 170.68000 | 0.17068 | 157,980 | 0.76 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 10,880 |
| R209 | On | 01/08/2019 | Bond Future | | | 9.66880 | 74.15143 | 9.66440 | 74.17988 | | 12.09 | 0.00 | 0 | 87,736 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.73153 | 72.48788 | 9.72696 | 72.51709 | | 12.80 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | | | 9.78293 | 73.89478 | 9.77821 | 73.92463 | | 12.63 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 87,736 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 3,629.25000 | 3.62925 | 3,597,370 | 13.42 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 524.73000 | 0.52473 | 521,300 | 13.42 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 3,678.11000 | 3.67811 | 3,646,200 | 13.44 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 512.98000 | 0.51298 | 509,520 | 13.44 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 3,580.57000 | 3.58057 | 3,548,720 | 13.39 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Put | | | 261.82000 | 0.26182 | 258,380 | 14.13 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 536.73000 | 0.53673 | 533,330 | 13.39 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Put | | | 2,994.94000 | 2.99494 | 3,006,460 | 11.80 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Call | | | 580.49000 | 0.58049 | 563,560 | 11.80 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Put | | | 1,154.71000 | 1.15471 | 1,154,290 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Call | | | 2,024.15000 | 2.02415 | 1,995,280 | 12.59 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Call | | | 5,150.88000 | 5.15088 | 5,118,990 | 14.13 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 2,746.32000 | 2.74632 | 2,722,640 | 12.88 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 2,218.39000 | 2.21839 | 2,223,920 | 12.88 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 2,781.78000 | 2.78178 | 2,757,980 | 12.90 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 2,190.66000 | 2.19066 | 2,196,070 | 12.90 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 2,711.07000 | 2.71107 | 2,687,510 | 12.87 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 2,246.41000 | 2.24641 | 2,252,060 | 12.87 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Call | | | 2,278.18000 | 2.27818 | 2,259,440 | 12.34 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 4,004.53000 | 4.00453 | 4,015,640 | 12.34 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 2,306.79000 | 2.30679 | 2,287,930 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 3,967.71000 | 3.96771 | 3,978,700 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 2,249.51000 | 2.24951 | 2,230,880 | 12.33 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 4,041.38000 | 4.04138 | 4,052,600 | 12.33 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 22,680 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 110,416 |
| R210 | On | 01/08/2019 | Bond Future | | | 190.27789 | 190.27789 | 190.27543 | 190.27543 | | | 0.00 | 0 | 2,142 |
| R210 | On | 07/11/2019 | Bond Future | | | 191.54939 | 191.54939 | 191.54725 | 191.54725 | | | 0.00 | 0 | 0 |
| R210 | On | 06/02/2020 | Bond Future | | | 195.31029 | 195.31029 | 195.30832 | 195.30832 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,142 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,142 |
| R212 | On | 01/08/2019 | Bond Future | | | 159.65774 | 159.65774 | 159.61744 | 159.61744 | | | 0.00 | 0 | 6,690 |
| R212 | On | 07/11/2019 | Bond Future | | | 162.90539 | 162.90539 | 162.86458 | 162.86458 | | | 0.00 | 0 | 0 |
| R212 | On | 06/02/2020 | Bond Future | | | 163.86419 | 163.86419 | 163.82289 | 163.82289 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 6,690 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 6,690 |
| R213 | On | 01/08/2019 | Bond Future | | | 9.30894 | 86.86922 | 9.30453 | 86.89664 | | 9.55 | 0.00 | 0 | 17,140 |
| R213 | On | 07/11/2019 | Bond Future | | | 9.37424 | 85.06142 | 9.36963 | 85.08959 | | 10.06 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | | | 9.42917 | 86.71204 | 9.42437 | 86.74089 | | 9.84 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 17,140 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Call | | | 4,392.79000 | 4.39279 | 4,362,430 | 10.73 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Put | | | 271.22000 | 0.27122 | 268,280 | 10.73 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Call | | | 4,444.05000 | 4.44405 | 4,413,690 | 10.75 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Put | | | 264.39000 | 0.26439 | 261,450 | 10.75 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Call | | | 4,341.64000 | 4.34164 | 4,311,270 | 10.71 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Put | | | 278.22000 | 0.27822 | 275,270 | 10.71 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Put | | | 1,770.27000 | 1.77027 | 1,774,490 | 10.48 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Call | | | 3,081.03000 | 3.08103 | 3,056,980 | 10.50 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Put | | | 1,748.47000 | 1.74847 | 1,752,590 | 10.50 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Call | | | 3,119.06000 | 3.11906 | 3,094,900 | 10.51 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Put | | | 1,726.71000 | 1.72671 | 1,730,720 | 10.51 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Call | | | 3,042.97000 | 3.04297 | 3,019,020 | 10.48 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Call | | | 2,361.70000 | 2.36170 | 2,342,840 | 9.59 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Put | | | 3,235.91000 | 3.23591 | 3,245,900 | 9.59 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Call | | | 2,302.80000 | 2.30280 | 2,284,170 | 9.57 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Put | | | 3,299.07000 | 3.29907 | 3,309,290 | 9.57 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Call | | | 2,332.16000 | 2.33216 | 2,313,410 | 9.58 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Put | | | 3,267.37000 | 3.26737 | 3,277,470 | 9.58 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 17,140 |
| R214 | On | 01/08/2019 | Bond Future | | | 9.88944 | 72.79953 | 9.88506 | 72.82887 | | 13.10 | 0.00 | 0 | 10,672 |
| R214 | On | 07/11/2019 | Bond Future | | | 9.95587 | 70.96293 | 9.95132 | 70.99307 | | 13.90 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214 | On | 06/02/2020 | Bond Future | | | 10.01322 | 72.34000 | 10.00851 | 72.37088 | | 13.71 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 10,672 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Call | | | 3,523.98000 | 3.52398 | 3,491,030 | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Put | | | 640.81000 | 0.64081 | 637,200 | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 3,572.89000 | 3.57289 | 3,539,900 | 14.36 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 627.12000 | 0.62712 | 623,470 | 14.36 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Call | | | 3,475.26000 | 3.47526 | 3,442,350 | 14.31 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Put | | | 654.78000 | 0.65478 | 651,210 | 14.31 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 2,882.15000 | 2.88215 | 2,857,570 | 14.27 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 2,495.09000 | 2.49509 | 2,500,650 | 14.27 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 2,919.09000 | 2.91909 | 2,894,390 | 14.29 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 2,466.41000 | 2.46641 | 2,471,850 | 14.29 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Call | | | 2,845.59000 | 2.84559 | 2,821,130 | 14.25 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Put | | | 2,524.24000 | 2.52424 | 2,529,920 | 14.25 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 2,381.11000 | 2.38111 | 2,361,660 | 13.38 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 4,314.88000 | 4.31488 | 4,326,310 | 13.38 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Call | | | 2,410.88000 | 2.41088 | 2,391,310 | 13.39 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Put | | | 4,276.21000 | 4.27621 | 4,287,520 | 13.39 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 2,351.76000 | 2.35176 | 2,332,430 | 13.37 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 4,354.07000 | 4.35407 | 4,365,620 | 13.37 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 10,672 |
| Total for Bond | | | | | | | | | | | | 302,960,874.97 | 2,936 | 881,102 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |

| 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 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 |
| 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 01/08/2019 GOVI | | | 666.23400 | 666.23400 | 666.37700 | 666.37700 | | | | 0.00 | 0 | 442 |
| GOVI On 07/11/2019 GOVI | | | 679.61100 | 679.61100 | 679.75800 | 679.75800 | | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | | | 692.79400 | 692.79400 | 692.94500 | 692.94500 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 442 |
| GOVI On 01/08/2019 GOVI | 638.68 | Call | | | 276,970.00000 | 27.69700 | 275,540,000 | | | 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 | | | 276,870.00000 | 27.68700 | 275,440,000 | | | 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 | | | 277,070.00000 | 27.70700 | 275,640,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.91 | Call | | | 68,480.00000 | 6.84800 | 67,010,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.92 | Call | | | 68,380.00000 | 6.83800 | 66,910,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.92 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.90 | Call | | | 68,580.00000 | 6.85800 | 67,110,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Put | | | 101,950.00000 | 10.19500 | 103,460,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Put | | | 102,050.00000 | 10.20500 | 103,560,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Put | | | 101,850.00000 | 10.18500 | 103,360,000 | | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 442 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 442 |
| AL37 On 01/08/2019 Index Future | | | 647.25200 | 647.25200 | 647.08200 | 647.08200 | | | | 0.00 | 0 | 0 |
| AL37 On 07/11/2019 Index Future | | | 660.24800 | 660.24800 | 660.07500 | 660.07500 | | | | 0.00 | 0 | 0 |
| AL37 On 06/02/2020 Index Future | | | 673.05500 | 673.05500 | 672.88000 | 672.88000 | | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 01/08/2019 Index Future | | | 748.76800 | 748.76800 | 748.92300 | 748.92300 | | | | 0.00 | 0 | 0 |
| AL7T On 07/11/2019 Index Future | | | 763.80200 | 763.80200 | 763.96200 | 763.96200 | | | | 0.00 | 0 | 0 |
| AL7T On 06/02/2020 Index Future | | | 778.61800 | 778.61800 | 778.78200 | 778.78200 | | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 01/08/2019 Index Future | | | 673.20100 | 673.20100 | 673.32600 | 673.32600 | | | | 0.00 | 0 | 973 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-------------------|
| ALBI | On | 07/11/2019 | Index Future | | | 686.71800 | 686.71800 | 686.84700 | 686.84700 | | | 0.00 | 0 | 0 |
| ALBI | On | 06/02/2020 | Index Future | | | 700.03800 | 700.03800 | 700.17100 | 700.17100 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 973 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 973 |
| IGOV | On | 01/08/2019 | Index Future | | | 261.96100 | 261.96100 | 262.00400 | 262.00400 | | | 0.00 | 0 | 815 |
| IGOV | On | 07/11/2019 | Index Future | | | 267.28900 | 267.28900 | 267.33400 | 267.33400 | | | 0.00 | 0 | 218 |
| IGOV | On | 06/02/2020 | Index Future | | | 272.53600 | 272.53600 | 272.58200 | 272.58200 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,033 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,033 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 2,006 |
| JIBAR F | On | 19/06/2019 | Jibar Future | | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 18/09/2019 | Jibar Future | | | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 18/12/2019 | Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN | On | 21/12/2021 | Interest Rate Swap | | | 95.95000 | 95.95000 | 95.91000 | 95.91000 | | | 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 : | | | | | | | | | | | | 302,960,874.97 | 2,936 | 883,601 |
| AA06 | On | 15/04/2021 | Spot Bond | | | | 100.00000 | 0.00000 | 100.56302 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI | On | 15/04/2021 | Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 | On | 15/04/2021 | Spot Bond | | | 8.39000 | 103.13885 | 8.39000 | 103.11569 | | | 0.00 | 0 | 39,000,000 |
| Total AA07 SPOT | | | | | | | | | | | | 0.00 | 0 | 39,000,000 |
| Total For AA07 | | | | | | | | | | | | 0.00 | 0 | 39,000,000 |
| AB01/R | On | 24/11/2020 | Spot Bond | | | 10.00000 | 106.51000 | 10.00000 | 106.48200 | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AB014L | On | 19/11/2019 | Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 100.40779 | 10.84000 | 100.37939 | | | 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 | 102.79630 | 11.37000 | 102.76542 | | | 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 | 102.94224 | 11.81000 | 102.91016 | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 31.75945 | 100.00000 | 31.68954 | | | 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 | 29.49191 | 100.00000 | 29.42591 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | 0.00 | 0 | 0 |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB033U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB033U | | | | | | | | | 0.00 | 0 | 0 |
| AB034L On 11/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB034U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB034U | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3: On 07/12/2023 Spot Bond | | | 4.63000 | 4.63000 | 4.63000 | 276.77676 | | | 0.00 | 0 | 10,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08: On 17/03/2020 Spot Bond | | | | | 0.00000 | 102.55313 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09: On 17/03/2026 Spot Bond | | | | | 0.00000 | 102.02832 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10: On 28/10/2019 Spot Bond | | | | | 0.00000 | 100.90216 | | | 0.00 | 0 | 100,000,000 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.03030 | | | 0.00 | 0 | 400,000,000 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For ABFN13 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| ABFN1: On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.92531 | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.04558 | | | 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 | 101.70539 | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 103.42864 | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | | | 0.00000 | 100.43473 | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.32686 | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.11217 | | | 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 | 102.55289 | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.30125 | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.14444 | | | 0.00 | 0 | 0 |
| Total ABFN25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN25 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.18020 | | | 0.00 | 0 | 0 |
| Total ABFN26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABFN2 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.01490 | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.01833 | | | 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 | 100.49958 | | | 0.00 | 0 | 0 |
| Total ABFN29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN29 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 29/08/2028 Spot Bond | | | | | 0.00000 | 100.33328 | | | 0.00 | 0 | 0 |
| Total ABFN30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN30 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.43937 | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.63654 | | | 0.00 | 0 | 0 |
| Total ABFN32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN32 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.45463 | | | 0.00 | 0 | 0 |
| Total ABFN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN33 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.72215 | | | 0.00 | 0 | 0 |
| Total ABFN34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN34 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.63955 | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.84902 | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 100.66413 | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.94448 | | | 0.00 | 0 | 0 |
| Total ABFN38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.70631 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 97.96885 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 99.95000 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 99.35359 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 100.35065 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 5.73000 | 5.73000 | 5.73000 | 145.71955 | | | | 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 | 54.73568 | 100.00000 | 54.59901 | | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.33000 | 6.33000 | 6.33000 | 129.10854 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 21.03565 | 100.00000 | 20.98337 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.59000 | 8.59000 | 8.59000 | 120.78156 | | | | 0.00 | 0 | 175,000,000 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 175,000,000 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 175,000,000 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 10.42272 | 100.00000 | 10.39695 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|--------------------|
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 93.99721 | | | 0.00 | 0 | 25,000,000 |
| Total ABKS1 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000 |
| Total For ABKS1 | | | | | | | | | 0.00 | 0 | 25,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 3.94000 | 199.57636 | 3.94000 | 199.50075 | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 3.89000 | 3.89000 | 3.89000 | 129.35997 | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 4.18000 | 4.18000 | 4.18000 | 173.29697 | | | 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 | | | 3.82500 | 3.82500 | 3.82500 | 217.07819 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.19000 | 9.19000 | 9.19000 | 97.50496 | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.88000 | 9.88000 | 9.88000 | 107.96469 | | | 0.00 | 0 | 100,000,000 |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ABN80 On 31/03/2021 Spot Bond | | | 7.76500 | 7.76500 | 7.76500 | 99.46897 | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.42500 | 10.42500 | 10.42500 | 105.10419 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 7.79000 | 104.19513 | 7.79000 | 104.17339 | | 6,232,000,000,000.00 | 800,000,000 | 2,220,000,000 | |
| Total ABS11 SPOT | | | | | | | | 6,232,000,000,000.00 | 800,000,000 | 2,220,000,000 | |
| Total For ABS11 | | | | | | | | 6,232,000,000,000.00 | 800,000,000 | 2,220,000,000 | |
| ABS12 On 14/05/2020 Spot Bond | | | 7.81000 | 101.81344 | 7.81000 | 101.79224 | | 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 | 100.57099 | 9.20000 | 100.54642 | | 0.00 | 0 | 0 | |
| Total ABS12/R207 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS12/R207 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| ABS13 On 14/05/2022 Spot Bond | | | 8.47000 | 103.62375 | 8.47000 | 103.60040 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 7.60000 | 102.86701 | 7.60000 | 102.84616 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 8.39000 | 104.65630 | 8.39000 | 104.63294 | | 20,975,000,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| Total ABS15 SPOT | | | | | | | | 20,975,000,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| Total For ABS15 | | | | | | | | 20,975,000,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| ABS16 On 11/11/2025 Spot Bond | | | 9.16500 | 106.54591 | 9.16500 | 106.51997 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 9.33500 | 108.15522 | 9.33500 | 108.12841 | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 8.55000 | 106.41759 | 8.55000 | 106.39338 | | | 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 | | | 7.84000 | 100.40316 | 7.84000 | 100.38206 | | 627,200,000,000.00 | 80,000,000 | 40,000,000 | |
| Total ABS6 SPOT | | | | | | | | 627,200,000,000.00 | 80,000,000 | 40,000,000 | |
| Total For ABS6 | | | | | | | | 627,200,000,000.00 | 80,000,000 | 40,000,000 | |
| ABS7 On 11/09/2026 Spot Bond | | | 9.38000 | 98.99992 | 9.38000 | 98.97526 | | | 0.00 | 0 | 3,620,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,620,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,620,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 10.86396 | 100.00000 | 10.84004 | | | 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 | | | 3.48000 | 3.48000 | 3.48000 | 289.78085 | | | 0.00 | 0 | 200,000,000 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ABS14 On 31/01/2022 Spot Bond | | | 2.98000 | 157.85590 | 2.98000 | 157.80003 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01U On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | 0.00 | 0 | 0 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | 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 | 91.51923 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 90.58462 | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 7.96000 | 7.96000 | 7.96000 | 103.11421 | | | 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 | 237.09188 | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 237.09858 | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.92930 | | | 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 | 106.93800 | 10.00000 | 106.91000 | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.93546 | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL167 On 20/06/2019 Spot Bond | | | 8.59500 | 8.59500 | 8.59500 | 104.48175 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.92952 | | | | 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 | 101.82722 | | | | 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 | 101.98391 | | | | 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 | 101.91907 | | | | 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 | 102.45564 | | | | 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 | 101.97009 | | | | 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 | 101.97632 | | | | 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 | 101.97632 | | | | 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 | 102.01110 | | | | 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 | 102.01110 | | | | 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 | 161.02970 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 164.00742 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 98.47844 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.91092 | | | | 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 | 100.54501 | | | | 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 | 100.97378 | | | | 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 | 101.90272 | | | | 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 | 101.87204 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.39637 | | | | 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 | 101.06040 | | | | 0.00 | 0 | 0 |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.31677 | | | | 0.00 | 0 | 0 |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.31851 | | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.03314 | | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.42238 | | | | 0.00 | 0 | 0 |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 103.46824 | | | | 0.00 | 0 | 0 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.19236 | | | | 0.00 | 22,500,000,000 | 15,000,000,000 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 22,500,000,000 | 15,000,000,000 |
| Total For AGT02 | | | | | | | | | | 0.00 | 22,500,000,000 | 15,000,000,000 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.12042 | | | | 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 | 100.81273 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.92769 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.10178 | | | | 0.00 | 0 | 0 |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.09555 | | | | 0.00 | 0 | 0 |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.16406 | | | | 0.00 | 0 | 0 |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.23252 | | | | 0.00 | 0 | 0 |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.45623 | | | | 0.00 | 0 | 0 |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.52449 | | | | 0.00 | 0 | 0 |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.91974 | | | 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 | 100.32343 | | | 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 | | | 9.79000 | 103.02101 | 9.79000 | 102.99382 | | | 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 | 100.33386 | | | 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 | 100.34776 | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.44467 | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 700,000,000,000.00 | 7,000,000,000 | 7,000,000,000 | |
| Total AIG2U SPOT | | | | | | | | 10,000,000,000,000.00 | 7,000,000,000 | 7,000,000,000 | |
| Total For AIG2U | | | | | | | | 10,000,000,000,000.00 | 7,000,000,000 | 7,000,000,000 | |
| AIR02 On 30/04/2023 Spot Bond | | | 9.22500 | 108.99534 | 9.22500 | 108.96848 | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 8.88000 | 101.61202 | 8.88000 | 101.58803 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.82000 | 94.96231 | 10.82000 | 94.93513 | | | 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 | | | 4.18000 | 177.83131 | 4.18000 | 177.76281 | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 0 |
| APF01L On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total APF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 102.08637 | | | 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 | 101.07248 | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | 0.00 | 0 | 0 |
| APF05 On 24/08/2020 Spot Bond | | | | | 0.00000 | 100.24764 | | | 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 | 100.86558 | | | 0.00 | 0 | 100,000,000 |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For APF06 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.78134 | | | 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 | 100.99744 | | | 0.00 | 0 | 0 |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF08 | | | | | | | | | 0.00 | 0 | 0 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.02246 | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| AS308L On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS308U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS308U | | | | | | | | | | 0.00 | 0 | 0 |
| AS334L On 10/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS334U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN02: On 07/12/2033 Spot Bond | | | 4.07500 | 234.79140 | 4.07500 | 234.70147 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.93229 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: 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 |
| ASN03: On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.59812 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 4.09000 | 210.80231 | 4.09000 | 210.72149 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 101.06133 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 100.90269 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.86330 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.67235 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.15600 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| ASN08(On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.84743 | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.88910 | | | 0.00 | 153,600,000 | 54,100,000 |
| Total ASN083 SPOT | | | | | | | | | 0.00 | 153,600,000 | 54,100,000 |
| Total For ASN083 | | | | | | | | | 0.00 | 153,600,000 | 54,100,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 99.99972 | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | | 0.00000 | 121.73366 | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 21/10/2020 Spot Bond | | | | | 0.00000 | 101.03921 | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09(On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.61047 | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 20/12/2020 Spot Bond | | | | | 0.00000 | 87.86969 | | | 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 | 99.99995 | | | 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 | 99.90525 | | | 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 | 102.41957 | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN13: On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.39915 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/01/2022 Spot Bond | | | 3.71000 | 154.98479 | 3.71000 | 154.92685 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | | 0.00000 | 103.34223 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 83.63012 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.71219 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.72781 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 3.75500 | 154.80989 | 3.75500 | 154.75185 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 121.94458 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN15: On 31/03/2028 Spot Bond | | | 4.77000 | 165.71801 | 4.77000 | 165.65157 | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.65095 | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.35980 | | | 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 | 102.82617 | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | | 0.00000 | 100.00004 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.11747 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 99.79423 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.62951 | | | | 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 | | | 4.50000 | 103.00229 | 4.50000 | 102.96159 | | | | 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 | 101.80665 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.82342 | | | | 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 | 101.93959 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.28923 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.31405 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.14159 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.02710 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.05653 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total ASN243 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For ASN243 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.02028 | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.11337 | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.81687 | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 08/08/2019 Spot Bond | | | | | 0.00000 | 100.56639 | | | 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 | 100.48277 | | | 0.00 | 0 | 0 |
| Total ASN278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN278 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.36350 | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.33317 | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 13/09/2025 Spot Bond | | | | | 0.00000 | 99.75500 | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.76604 | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | 0.00 | 0 | 0 |
| ASN30: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.89865 | | | 0.00 | 0 | 100,000,000 |
| Total ASN300 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ASN300 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ASN31: On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.23592 | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| ASN314 On 17/01/2020 Spot Bond | | | | | 0.00000 | 102.71027 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN315 On 20/01/2021 Spot Bond | | | | | 0.00000 | 102.02383 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN316 On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.87155 | | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN317 On 30/03/2020 Spot Bond | | | | | 0.00000 | 101.49944 | | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN318 On 31/03/2029 Spot Bond | | | 4.07500 | 4.07500 | 4.07500 | 93.81197 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN319 On 28/02/2033 Spot Bond | | | 4.22500 | 4.22500 | 4.22500 | 92.15046 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.52123 | | | | 0.00 | 0 | 0 |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN328 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.28520 | | | | 0.00 | 0 | 0 |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN333 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.64196 | | | | 0.00 | 0 | 0 |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN335 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.47956 | | | | 0.00 | 0 | 0 |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN337 On 31/01/2038 Spot Bond | | | 4.26000 | 105.50029 | 4.26000 | 106.52428 | | | | 0.00 | 0 | 0 |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN341 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.14140 | | | | 0.00 | 10,000,000,000 | 10,000,000,000 |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 10,000,000,000 | 10,000,000,000 |
| Total For ASN341 | | | | | | | | | | 0.00 | 10,000,000,000 | 10,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.65970 | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 8.01000 | 102.12846 | 8.01000 | 102.10642 | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 8.04000 | 104.89259 | 8.04000 | 104.87013 | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 101.78137 | 9.30000 | 101.75624 | | | 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 | 100.95630 | | | 0.00 | 0 | 30,000,000 |
| Total BAW22 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For BAW22 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.02398 | | | 0.00 | 0 | 1,600,000,000 |
| Total BAW24 SPOT | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| Total For BAW24 | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.24589 | | | 0.00 | 3,200,000,000 | 800,000,000 |
| Total BAW25 SPOT | | | | | | | | | 0.00 | 3,200,000,000 | 800,000,000 |
| Total For BAW25 | | | | | | | | | 0.00 | 3,200,000,000 | 800,000,000 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.11155 | | | 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 | 100.30208 | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 99.95591 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.35478 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.91393 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 103.62575 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 11.39000 | 11.39000 | 11.39000 | 106.24835 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.11735 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.99749 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 103.01464 | | | | 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 | 102.01458 | | | | 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 | 102.91199 | | | | 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 | 101.99759 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 31/03/2023 Spot Bond | | | 11.28000 | 11.28000 | 11.28000 | 101.61795 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.88640 | | | | 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 | 102.99281 | | | | 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 | 101.88640 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.93500 | 11.93500 | 11.93500 | 103.19070 | | | | 0.00 | 0 | 0 |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.93262 | | | | 0.00 | 0 | 0 |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 102.52734 | | | | 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 | 106.24961 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.61279 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.27122 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.31304 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.31304 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.31304 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|-----------------------|
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC124 On 30/05/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total BC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC124 | | | | | | | | | | 0.00 | 0 | 0 |
| BC125 On 30/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 900,000,000,000,000.00 | | 49,000,000,000 | 50,500,000,000 | |
| Total BC125 SPOT | | | | | | | | 10,000,000,000,000.00 | | 49,000,000,000 | 50,500,000,000 | |
| Total For BC125 | | | | | | | | 10,000,000,000,000.00 | | 49,000,000,000 | 50,500,000,000 | |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 101.24369 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.58816 | | | | 0.00 | 0 | 10,000,000,000 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 99.84703 | | | | 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 | 101.60076 | | | | 0.00 | 0 | 0 |
| Total BCJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BD0302 On 18/04/2028 Spot Bond | | | 8.88000 | 8.88000 | 8.88000 | 96.40403 | | | 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 | 9.08017 | 100.00000 | 9.06007 | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | 0.00 | 0 | 0 |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.71979 | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.37655 | | | 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 | | | 8.62000 | 101.39461 | 8.62000 | 101.37158 | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 102.29290 | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2020 Spot Bond | | | 8.36000 | 104.36189 | 8.36000 | 104.33828 | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 9.89000 | 104.50224 | 9.89000 | 104.47484 | | | 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 | 101.91514 | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 10.45000 | 106.61225 | 10.45000 | 106.58275 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 99.99933 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| BGL09 On 29/09/2020 Spot Bond | | | 9.59000 | 104.23665 | 9.59000 | 104.21013 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 100.86329 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 10.37000 | 104.49438 | 10.37000 | 104.46568 | | | 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 | 104.99725 | | | 0.00 | 0 | 300,000,000 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 9.02000 | 108.68897 | 9.02000 | 108.66248 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 105.82038 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 104.80303 | | | 0.00 | 0 | 10,000,000 |
| Total BGL15 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BGL15 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.21172 | | | 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 | 103.40486 | | | 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 | 105.14486 | | | 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 | 105.42570 | | | 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 | 106.16823 | | | 0.00 | 2,040,000,000 | 1,022,000,000 |
| Total BGT01 SPOT | | | | | | | | | 0.00 | 2,040,000,000 | 1,022,000,000 |
| Total For BGT01 | | | | | | | | | 0.00 | 2,040,000,000 | 1,022,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.50770 | | | | 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 | | | 7.55000 | 103.86888 | 7.55000 | 103.84752 | | | | 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 | 101.92646 | | | | 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 | 101.55238 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.57834 | | | | 0.00 | 0 | 0 |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | 0 |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.45468 | | | | 0.00 | 0 | 0 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | 0 |
| BID11 On 15/11/2023 Spot Bond | | | 8.62000 | 104.06862 | 8.62000 | 104.04476 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.93147 | | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.39340 | | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 100.35455 | | | | 0.00 | 0 | 0 |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.76821 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 102.30676 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BPPF08 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.69855 | | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF10 On 23/07/2019 Spot Bond | | | | | 0.00000 | 100.91579 | | | | 0.00 | 0 | 0 |
| Total BPPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF11 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.95569 | | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF12 On 09/10/2019 Spot Bond | | | | | 0.00000 | 101.22030 | | | | 0.00 | 0 | 0 |
| Total BPPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF13 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.52359 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF14 On 23/07/2019 Spot Bond | | | | | 0.00000 | 100.87237 | | | | 0.00 | 0 | 0 |
| Total BPPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF15 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.62888 | | | | 0.00 | 0 | 0 |
| Total BPPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF15 | | | | | | | | | | 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 |
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20A On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.73950 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.72078 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.80667 | | | | 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 | 100.62979 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | | 0.00000 | 100.88379 | | | | 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 | | | 9.46500 | 103.38525 | 9.46500 | 103.35900 | | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 104.30870 | | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 8.11000 | 100.99826 | 8.11000 | 100.97644 | | | | 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 | 102.61559 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 8.99000 | 104.52506 | 8.99000 | 104.50009 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 101.25514 | | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.31758 | | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.81730 | | | | 0.00 | 800,000,000 | 1,000,000,000 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 1,000,000,000 |
| Total For CBL29 | | | | | | | | | | 0.00 | 800,000,000 | 1,000,000,000 |
| CCT01 On 23/06/2023 Spot Bond | | | 9.85000 | 114.52544 | 9.85000 | 114.49519 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 9.69500 | 107.24469 | 9.69500 | 107.21680 | | | | 0.00 | 0 | 618,300,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 618,300,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 618,300,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 9.82500 | 108.20594 | 9.82500 | 108.17775 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.91500 | 9.91500 | 9.91500 | 105.22601 | | | | 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 | 106.93820 | 10.00000 | 106.91030 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 102.92031 | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.43693 | | | 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 | 102.15058 | | | 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 | 100.46852 | | | 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 | 101.70983 | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 101.24990 | | | 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 | 102.21558 | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.64766 | | | 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 | 102.13392 | | | 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 | 100.99516 | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.76768 | | | 0.00 | 0 | 0 |
| Total CGR43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | 0.00 | 0 | 0 |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 101.80103 | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | 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 |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL567U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL567U | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 104.25662 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 150.69125 | 3.14000 | 150.56228 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.68000 | 3.68000 | 3.68000 | 148.16568 | | | | 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 | 106.93800 | 10.00000 | 106.91000 | | | | 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 | 106.93800 | 10.00000 | 106.91000 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | | 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 | 100.54907 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.47000 | 97.90058 | 10.47000 | 97.87343 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 10.99000 | 99.23831 | 10.99000 | 99.20946 | | | | 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 | 102.11756 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.53835 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.11337 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.25636 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN34 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.35123 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 9.65000 | 105.53879 | 9.65000 | 105.51177 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.83222 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 11.79000 | 106.90051 | 11.79000 | 106.86724 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.86223 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.00983 | | | | 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 | 110.40898 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2021 Spot Bond | | | 8.39000 | 104.44982 | 8.39000 | 104.42650 | | | | 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 | 101.93997 | | | | 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 | 100.57454 | 10.98000 | 100.54533 | | | | 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 | 102.23610 | 11.00000 | 102.20635 | | | | 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 | 102.09264 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN384 On 20/09/2024 Spot Bond | | | 11.58000 | 104.20844 | 11.58000 | 104.17657 | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 102.27252 | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.88827 | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.06603 | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | | 0.00000 | 102.00101 | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | | 0.00000 | 101.94824 | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.89862 | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | | 0.00000 | 102.23183 | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.73742 | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.52120 | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.51852 | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.89851 | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 97.58590 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.90874 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.89189 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 103.53048 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.46629 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.93854 | | | | 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 | 102.94439 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.17443 | | | | 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 | 101.43726 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | | 0.00000 | 102.02982 | | | | 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 | 102.27662 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 105.53146 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN42 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.31546 | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 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 |
| CLN42 On 20/12/2020 Spot Bond | | | | | 0.00000 | 112.85313 | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 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 |
| CLN42 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.62399 | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | | 0.00000 | 113.19431 | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.70531 | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | | 0.00000 | 140.42600 | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.93160 | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.68740 | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | | 0.00000 | 109.40650 | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | | 0.00000 | 141.35000 | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.08253 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.99056 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.82844 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 142.67000 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 20/03/2021 Spot Bond | | | | | 0.00000 | 103.72366 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 24/05/2021 Spot Bond | | | 8.29000 | 105.78229 | 8.29000 | 105.75895 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 3.98000 | 153.93907 | 3.98000 | 153.88040 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.14000 | 115.18175 | 6.14000 | 115.13115 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 6.38000 | 113.77233 | 6.38000 | 113.72163 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.34216 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.44517 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.80598 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN46(On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.03043 | | | | 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 | 103.52374 | | | | 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 | | | 9.56000 | 106.74099 | 9.56000 | 106.71346 | | | | 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 | | | 9.40000 | 103.78335 | 9.40000 | 103.75745 | | | | 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 | 101.97132 | | | | 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 | 101.62840 | | | | 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 | 101.65867 | | | | 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 | 102.84522 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.39987 | | | | 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 | 99.86921 | | | | 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 | 102.10292 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 29/11/2021 Spot Bond | | | 100.00000 | 21.59717 | 100.00000 | 21.54963 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN48(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 |
| CLN48 On 07/06/2022 Spot Bond | | | | | 0.00000 | 99.86974 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.46551 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.17048 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.88968 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 02/12/2021 Spot Bond | | | 8.49000 | 102.63311 | 8.49000 | 102.60980 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.49707 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 07/12/2021 Spot Bond | | | 12.08000 | 101.08042 | 12.08000 | 101.24454 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 28/07/2022 Spot Bond | | | 8.88000 | 103.91705 | 8.88000 | 103.89211 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.91664 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.83691 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.74489 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN492 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.70666 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.10111 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 07/06/2022 Spot Bond | | | 10.99000 | 114.01012 | 10.99000 | 102.15316 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.02292 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | 9.48000 | 104.88495 | 9.48000 | 104.85856 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.49116 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 08/06/2022 Spot Bond | | | | | 0.00000 | 102.31788 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.36295 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.32723 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.38931 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.43948 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN503 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.16849 | | | | 0.00 | 0 | 0 |
| Total CLN503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN503 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.43948 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.98117 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.12353 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN508 On 24/02/2020 Spot Bond | | | | | 0.00000 | 100.27720 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.36766 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.61561 | | | | 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 | 99.87833 | | | | 0.00 | 0 | 0 |
| Total CLN512 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN512 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 101.44817 | 9.96000 | 102.13551 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 100.62972 | 10.01000 | 100.91150 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.18717 | | | | 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 | 102.73666 | 9.60000 | 104.31519 | | | | 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 | 99.78573 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN52 On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.84608 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.17344 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.53582 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 09/09/2022 Spot Bond | | | 9.20000 | 102.14923 | 9.20000 | 102.12426 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.98661 | | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.97389 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.87271 | | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.27936 | | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.30182 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.79475 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.78573 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.69710 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.00093 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.20132 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2025 Spot Bond | | | 10.10500 | 10.10500 | 10.10500 | 104.96336 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.09576 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 25/10/2023 Spot Bond | | | | | 0.00000 | 100.98340 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 16/08/2023 Spot Bond | | | | | 0.00000 | 100.48422 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.50146 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.33518 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 111.54700 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.09458 | | | | 0.00 | 0 | 14,200,000,000 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| CLN54 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 103.18471 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.31612 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 21/08/2026 Spot Bond | | | 9.57500 | 105.10309 | 9.57500 | 105.07594 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 29/03/2025 Spot Bond | | | 9.62500 | 103.75375 | 9.62500 | 103.72725 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 12/11/2025 Spot Bond | | | 9.71500 | 102.71532 | 9.71500 | 102.63591 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 07/12/2025 Spot Bond | | | 4.17000 | 4.17000 | 4.17000 | 103.60410 | | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 246.03350 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 07/12/2025 Spot Bond | | | 4.17000 | 4.17000 | 4.17000 | 103.60330 | | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.26900 | | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/12/2023 Spot Bond | | | | | 0.00000 | 116.28000 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.27063 | | | | 0.00 | 0 | 0 |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.24598 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN556 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.50359 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN557 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.53332 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.25431 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.43040 | | | | 0.00 | 0 | 4,000,000,000 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 112.65300 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.54749 | | | | 0.00 | 0 | 0 |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN562 On 12/11/2025 Spot Bond | | | 10.16000 | 100.36870 | 10.16000 | 100.59422 | | | | 0.00 | 0 | 0 |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN563 On 12/11/2025 Spot Bond | | | 9.57500 | 103.15064 | 9.57500 | 103.30689 | | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.64361 | | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.31812 | | | | 0.00 | 0 | 0 |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.46213 | | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.97582 | | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.52774 | | | | 0.00 | 0 | 0 |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.57642 | | | | 0.00 | 0 | 0 |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN570 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.58205 | | | | 0.00 | 0 | 0 |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN571 On 12/11/2025 Spot Bond | | | 9.80500 | 101.22216 | 9.80500 | 101.40542 | | | | 0.00 | 0 | 0 |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.55022 | | | | 0.00 | 0 | 0 |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN573 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.55838 | | | | 0.00 | 0 | 0 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.52943 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.72327 | | | | 0.00 | 0 | 0 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN577 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.67570 | | | | 0.00 | 0 | 0 |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN578 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.79579 | | | | 0.00 | 0 | 0 |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN579 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.74322 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|-----------------------|
| CLN58(On 10/10/2024 Spot Bond | | | | | 0.00000 | 100.52697 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.36385 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.26719 | | | | 0.00 | 0 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.32397 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.27772 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 31/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| Total CLN585 SPOT | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| Total For CLN585 | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.88000 | 96.42692 | 8.88000 | 96.40403 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.84768 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/09/2019 Spot Bond | | | | | 0.00000 | 101.84761 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.91896 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.44183 | | | | 0.00 | 0 | 0 |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ05 On 05/06/2023 Spot Bond | | | 8.59000 | 111.99667 | 8.59000 | 111.97080 | | | | 0.00 | 0 | 300,000,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 8.47000 | 105.89779 | 8.47000 | 105.87393 | | | | 0.00 | 0 | 539,700,000 |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 539,700,000 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 539,700,000 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.13500 | 111.68513 | 10.13500 | 111.65481 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.06000 | 104.29757 | 9.06000 | 104.27219 | | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 9.71500 | 99.62168 | 9.71500 | 99.59586 | | | | 0.00 | 0 | 1,000,000,000 |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| COT02 On 03/04/2028 Spot Bond | | | 11.27000 | 95.80807 | 11.27000 | 95.77938 | | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.22500 | 90.13325 | 11.22500 | 90.10621 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.69500 | 11.69500 | 11.69500 | 101.82961 | | | | 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 | 101.85450 | | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.83261 | | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 99.81841 | | | | 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 | 101.68665 | | | | 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 | 101.87813 | | | | 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 | 101.63762 | | | | 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 | 101.72252 | | | | 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 | 101.83186 | | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/12/2019 Spot Bond | | | | | 0.00000 | 99.81843 | | | | 0.00 | 0 | 0 |
| Total DENG89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG89 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.83997 | | | | 0.00 | 0 | 0 |
| Total DENG90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00I On 20/12/2019 Spot Bond | | | | | 0.00000 | 92.69302 | | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| DOL01: On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.53131 | | | 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 | 100.32025 | | | 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 | 100.58784 | | | 0.00 | 0 | 0 |
| Total DSY02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02 | | | | | | | | | 0.00 | 0 | 0 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.54500 | 9.54500 | 9.54500 | 104.18862 | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.32682 | | | 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 | | | 8.24000 | 105.61624 | 8.24000 | 105.59281 | | | 0.00 | 0 | 10,900,000,000 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 10,900,000,000 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 10,900,000,000 |
| DV22 On 07/02/2020 Spot Bond | | | 7.91000 | 104.02911 | 7.91000 | 104.00682 | | | 0.00 | 0 | 56,400,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 56,400,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 56,400,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 64.58547 | 100.00000 | 64.44095 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 8.58000 | 107.10770 | 8.58000 | 107.08285 | | 7,722,000,000,000.00 | 0.00 | 900,000,000 | 3,753,401,300 |
| Total DV23 SPOT | | | | | | | | 7,722,000,000,000.00 | 0.00 | 900,000,000 | 3,753,401,300 |
| Total For DV23 | | | | | | | | 7,722,000,000,000.00 | 0.00 | 900,000,000 | 3,753,401,300 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 16.79105 | 100.00000 | 16.75349 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 16.79105 | 100.00000 | 16.75349 | | | 0.00 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 8.78000 | 106.26010 | 8.78000 | 106.23488 | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.80955 | 9.69000 | 102.78268 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.80955 | 9.69000 | 102.78268 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.06000 | 97.29722 | 11.06000 | 97.26829 | | | | 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 | 102.92723 | 10.10000 | 102.89922 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.92723 | 10.10000 | 102.89922 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF19 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.26731 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20i On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.79562 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20i On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.27593 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20i On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.03277 | | | | 0.00 | 0 | 0 |
| Total DVF20D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20D | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.02396 | | | | 0.00 | 0 | 11,500,000,000 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 11,500,000,000 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 11,500,000,000 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.21086 | | | | 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 | 100.71119 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22i On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.95861 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.01434 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.67366 | | | | 0.00 | 0 | 0 |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.50082 | | | | 0.00 | 0 | 0 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 101.53277 | | | | 0.00 | 0 | 0 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF30 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVF30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF30U | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 1,000,000,000 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| E170 On 01/08/2020 Spot Bond | | | 7.71000 | 110.86960 | 7.71000 | 110.84643 | | | | 0.00 | 0 | 0 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 51.54304 | 100.00000 | 51.42770 | | | | 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 | | | 7.97000 | 103.36921 | 7.97000 | 103.34725 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 8.20000 | 105.92947 | 8.20000 | 105.90634 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| ECN24 On 14/03/2024 Spot Bond | | | 9.19000 | 105.07565 | 9.19000 | 105.05000 | | | 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 | | | 4.33500 | 104.50843 | 4.33500 | 104.46780 | | | 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 | | | 4.15000 | 95.50729 | 4.15000 | 95.47046 | | | 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 | 124.74242 | 2.25000 | 124.70075 | | | 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 | | | 3.95500 | 129.55340 | 3.95500 | 129.50433 | | | 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 | | | 3.92000 | 116.30022 | 3.92000 | 116.25628 | | | 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 | | | 3.92000 | 115.25202 | 3.92000 | 115.20829 | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | 0.00 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 3.99500 | 105.07985 | 3.99500 | 105.03989 | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 4.12000 | 97.03921 | 4.12000 | 97.00188 | | | 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 | 124.74242 | 2.25000 | 124.70075 | | | 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 | | | 7.92000 | 106.52959 | 7.92000 | 106.50674 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 7.89000 | 107.03918 | 7.89000 | 107.01667 | | | 0.00 | 0 | 10,000,000 |
| Total EMM02 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For EMM02 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| EMM03 On 04/05/2024 Spot Bond | | | 10.24500 | 100.09047 | 10.24500 | 100.06330 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 94.67437 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.91000 | 10.91000 | 10.91000 | 100.41308 | | | | 0.00 | 0 | 999,999,900 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 999,999,900 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 999,999,900 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.37500 | 10.37500 | 10.37500 | 104.23122 | | | | 0.00 | 0 | 31,785,164 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 31,785,164 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 31,785,164 |
| EMM07 On 10/07/2027 Spot Bond | | | 10.22500 | 10.22500 | 10.22500 | 105.01291 | | | | 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 | | | 11.14500 | 11.14500 | 11.14500 | 89.52035 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.16621 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01S On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.08871 | | | | 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 | 102.24868 | | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX03U On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX05 On 01/05/2020 Spot Bond | | | | | 0.00000 | 100.45579 | | | | 0.00 | 0 | 0 |
| Total ENX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 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 | 99.98004 | | | | 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 | 100.87200 | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total For EPF010 | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.51840 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.37199 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.14561 | | | | 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 | 99.97621 | | | | 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 | 99.91116 | | | | 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 | 99.90953 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 99.76681 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04U On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05U On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| EPF08L On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF08U | | | | | | | | | 0.00 | 0 | 0 |
| EPF09L On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF09U | | | | | | | | | 0.00 | 0 | 0 |
| EPF10L On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF10U | | | | | | | | | 0.00 | 0 | 0 |
| EPF11L On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF11U | | | | | | | | | 0.00 | 0 | 0 |
| EPF12L On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF12U | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3L On 06/09/2019 Spot Bond | | | | | 0.00000 | 99.93594 | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 06/11/2019 Spot Bond | | | | | 0.00000 | 100.64799 | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 04/03/2020 Spot Bond | | | | | 0.00000 | 99.97870 | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 03/10/2019 Spot Bond | | | | | 0.00000 | 101.31589 | | | 0.00 | 0 | 0 |
| Total EPFC43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC43 | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 101.23125 | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.98298 | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EQS11I On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | 0.00 | 0 | 0 |
| EQT00I On 03/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | 0.00 | 0 | 0 |
| EQT00I On 03/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | 0.00 | 0 | 0 |
| EQT01I On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT01U | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.42695 | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.42251 | | | 0.00 | 0 | 0 |
| Total ERS3B6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B6 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.44971 | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.44076 | | | 0.00 | 0 | 0 |
| Total ERS3C6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C6 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.04148 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.51576 | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.41107 | | | 0.00 | 0 | 0 |
| Total ERSA24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|----------------------|
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.42474 | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.40745 | | | 0.00 | 0 | 0 |
| Total ERSA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA26 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 8.75000 | 107.39622 | 8.75000 | 107.37083 | | | 0.00 | 0 | 2,506,733,300 |
| Total ES23 SPOT | | | | | | | | | 0.00 | 0 | 2,506,733,300 |
| Total For ES23 | | | | | | | | | 0.00 | 0 | 2,506,733,300 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.56639 | 10.00000 | 103.53848 | | | 0.00 | 0 | 0 |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 9.71500 | 92.17780 | 9.71500 | 92.15390 | | | 0.00 | 0 | 2,309,439,500 |
| Total ES26 SPOT | | | | | | | | | 0.00 | 0 | 2,309,439,500 |
| Total For ES26 | | | | | | | | | 0.00 | 0 | 2,309,439,500 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.33421 | 7.85000 | 101.31289 | | | 0.00 | 0 | 0 |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Spot Bond | | | 10.90000 | 77.28613 | 10.89500 | 77.29314 | | 204,854,600,000,000.00 | 18,794,000,000 | 10,008,030,000 | |
| Total ES33 SPOT | | | | | | | | 14,854,600,000,000.00 | 18,794,000,000 | 10,008,030,000 | |
| Total For ES33 | | | | | | | | 14,854,600,000,000.00 | 18,794,000,000 | 10,008,030,000 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.63381 | 7.50000 | 101.61349 | | | 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 | | | 11.18000 | 78.92499 | 11.18000 | 78.90154 | | | 0.00 | 0 | 1,543,379,000 |
| Total ES42 SPOT | | | | | | | | | 0.00 | 0 | 1,543,379,000 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 1,543,379,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.91392 | 8.50000 | 100.89097 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ESFR0: On 20/04/2021 Spot Bond | | | | | 0.00000 | 101.08729 | | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.85788 | | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.91903 | | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 11.55039 | 100.00000 | 11.52242 | | | | 0.00 | 0 | 0 |
| Total FFA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 18.79853 | 100.00000 | 18.75299 | | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 0.00000 | | | | 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 | 101.68213 | | | | 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 | 99.88403 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.81970 | | | | 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 | 100.52452 | | | | 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 | 100.65849 | | | | 0.00 | 0 | 0 |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.34773 | | | | 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 |
| FNT008 On 14/06/2019 Spot Bond | | | | | 0.00000 | 102.73247 | | | | 0.00 | 0 | 0 |
| Total FNT008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT008 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT011 On 06/06/2019 Spot Bond | | | | | 0.00000 | 102.08068 | | | | 0.00 | 0 | 0 |
| Total FNT011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT011 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT012 On 03/07/2019 Spot Bond | | | | | 0.00000 | 101.37260 | | | | 0.00 | 0 | 0 |
| Total FNT012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT012 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FNT013 On 03/07/2019 Spot Bond | | | | | 0.00000 | 101.30356 | | | | 0.00 | 0 | 0 |
| Total FNT013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT013 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT014 On 16/07/2019 Spot Bond | | | | | 0.00000 | 100.44712 | | | | 0.00 | 0 | 0 |
| Total FNT014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT014 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT015 On 05/08/2019 Spot Bond | | | | | 0.00000 | 100.50192 | | | | 0.00 | 0 | 0 |
| Total FNT015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT015 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTA10 On 03/06/2019 Spot Bond | | | | | 0.00000 | 101.57849 | | | | 0.00 | 0 | 0 |
| Total FNTA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTA10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTB10 On 16/09/2019 Spot Bond | | | | | 0.00000 | 101.42890 | | | | 0.00 | 0 | 0 |
| Total FNTB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTC10 On 01/08/2019 Spot Bond | | | | | 0.00000 | 101.16110 | | | | 0.00 | 0 | 0 |
| Total FNTC10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTC10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTD10 On 11/10/2019 Spot Bond | | | | | 0.00000 | 100.44712 | | | | 0.00 | 0 | 0 |
| Total FNTD10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTD10 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.27278 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 9.59000 | 9.59000 | 9.59000 | 100.75618 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 101.51093 | | | 0.00 | 469,600,000 | 234,800,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 469,600,000 | 234,800,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 469,600,000 | 234,800,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 103.62516 | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 105.79534 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 105.45874 | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.29000 | 105.09036 | 10.29000 | 105.06156 | | | 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 | 105.08521 | | | 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 | 102.58767 | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 105.01106 | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | 0 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 104.94625 | | | 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 | 101.49159 | | | 0.00 | 0 | 0 |
| Total FRB24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB24 | | | | | | | | | 0.00 | 0 | 0 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 102.41042 | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total FRB25 SPOT | | | | | | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total For FRB25 | | | | | | | | | 0.00 | 5,000,000,000 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| FRB26 On 03/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 140,000,000,000,000.00 | 121,400,000,000 | 119,600,000,000 |
| Total FRB26 SPOT | | | | | | | | | 10,000,000,000,000.00 | 121,400,000,000 | 119,600,000,000 |
| Total For FRB26 | | | | | | | | | 10,000,000,000,000.00 | 121,400,000,000 | 119,600,000,000 |
| FRB27 On 03/06/2026 Spot Bond | | | 100.00000 | 10.52093 | 100.00000 | 100.00000 | | | 950,000,000,000,000.00 | 29,500,000,000 | 29,500,000,000 |
| Total FRB27 SPOT | | | | | | | | | 10,000,000,000,000.00 | 29,500,000,000 | 29,500,000,000 |
| Total For FRB27 | | | | | | | | | 10,000,000,000,000.00 | 29,500,000,000 | 29,500,000,000 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.14000 | 157.22109 | 3.14000 | 157.16476 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.48000 | 3.48000 | 3.48000 | 289.78085 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.61500 | 3.61500 | 3.61500 | 131.23246 | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.86500 | 177.61083 | 3.86500 | 177.54392 | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.02000 | 4.02000 | 4.02000 | 94.26216 | | | 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 | | | 4.35500 | 4.35500 | 4.35500 | 204.58806 | | | 0.00 | 0 | 1,500,000,000 |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.74500 | 89.07067 | 4.74500 | 89.03502 | | | 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 | | | 4.63000 | 93.47015 | 4.63000 | 93.43295 | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ01 On 30/11/2020 Spot Bond | | | 8.13000 | 8.13000 | 8.13000 | 88.85039 | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On 28/10/2024 Spot Bond | | | 9.04000 | 9.04000 | 9.04000 | 62.52020 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBZ0: On 10/12/2024 Spot Bond | | | 9.09000 | 9.09000 | 9.09000 | 61.72884 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC12U | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.54000 | 4.54000 | 4.54000 | 125.05356 | | | 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 | 100.42403 | | | 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 | 102.12744 | | | 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 | 95.45170 | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.06829 | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.95117 | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 103.65141 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | | 0.00000 | 102.03172 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 100.68337 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.78789 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.71269 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 3.79000 | 154.67404 | 3.79000 | 154.61589 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | | 0.00000 | 100.35925 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 4.65000 | 151.38117 | 4.65000 | 151.32074 | | | | 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 | 102.90318 | | | | 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 | 104.49172 | | | | 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 | 108.23396 | | | | 0.00 | 0 | 0 |
| Total FRC237 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 FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC237 On 08/02/2020 Spot Bond | | | | | 0.00000 | 104.66703 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 19/10/2020 Spot Bond | | | | | 0.00000 | 108.66300 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | | 0.00000 | 108.36000 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 08/02/2020 Spot Bond | | | | | 0.00000 | 104.56076 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC241 On 08/02/2020 Spot Bond | | | | | 0.00000 | 104.43423 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC242 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.20936 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 08/02/2020 Spot Bond | | | | | 0.00000 | 104.39558 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC244 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.18743 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.75873 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 08/02/2020 Spot Bond | | | | | 0.00000 | 104.38318 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | | 0.00000 | 100.87771 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 19/10/2020 Spot Bond | | | | | 0.00000 | 107.50558 | | | | 0.00 | 0 | 0 |
| Total FRC249 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 FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.75322 | | | | 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 | 100.61416 | | | | 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 | 102.03785 | | | | 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 | 101.89300 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.20255 | | | | 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 | 101.60061 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.12505 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 06/11/2023 Spot Bond | | | 3.33700 | 3.33700 | 3.33700 | 107.20433 | | | | 0.00 | 0 | 300,000,000 |
| Total FRC259 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FRC259 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| FRC26 On 27/02/2023 Spot Bond | | | 3.45500 | 107.87922 | 3.45500 | 107.83964 | | | | 0.00 | 0 | 2,840,000,000 |
| Total FRC260 SPOT | | | | | | | | | | 0.00 | 0 | 2,840,000,000 |
| Total For FRC260 | | | | | | | | | | 0.00 | 0 | 2,840,000,000 |
| FRC26 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.30527 | | | | 0.00 | 0 | 0 |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.21279 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.55713 | | | | 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 | 102.29712 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 23/08/2019 Spot Bond | | | | | 0.00000 | 100.25446 | | | | 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 | 103.71899 | | | | 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 | 100.92823 | | | | 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 | 100.41413 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.87233 | | | | 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 | 103.25865 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27 On 02/05/2028 Spot Bond | | | 9.80000 | 100.86165 | 9.80000 | 100.83543 | | | | 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 | 102.01460 | | | | 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 | 102.01913 | | | | 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 | 99.97775 | | | | 0.00 | 0 | 0 |
| Total FRC277 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 FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC277 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.53207 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC278 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.32512 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC279 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.03155 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC280 On 03/09/2019 Spot Bond | | | | | 0.00000 | 99.99973 | | | | 0.00 | 0 | 0 |
| Total FRC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC281 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC281 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 103.47342 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC282 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.96119 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC283 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.64046 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.96459 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC285 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 101.70399 | | | | 0.00 | 0 | 400,000,000 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| FRC286 On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.81283 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC287 On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.81283 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC288 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.86183 | | | | 0.00 | 0 | 0 |
| Total FRC289 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 FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.09294 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.06603 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 101.72334 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.07992 | | | | 0.00 | 0 | 0 |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.06746 | | | | 0.00 | 0 | 0 |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.52714 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.51052 | | | | 0.00 | 0 | 0 |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.51588 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 100.41488 | | | | 0.00 | 0 | 0 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.40244 | | | | 0.00 | 0 | 0 |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.32541 | | | | 0.00 | 0 | 0 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 180,000,000,000.00 | 1,800,000,000 | 3,600,000,000 | |
| Total FRC301 SPOT | | | | | | | | | 180,000,000,000.00 | 1,800,000,000 | 3,600,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|----------------------|
| Total For FRC301 | | | | | | | | | | 30,000,000,000,000.00 | 1,800,000,000 | 3,600,000,000 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.43000 | 4.43000 | 4.43000 | 152.15543 | | | | 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 | | | 4.37000 | 4.37000 | 4.37000 | 152.38406 | | | | 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 | | | 4.35000 | 4.35000 | 4.35000 | 152.46036 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD16I On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD16U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD17I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD19U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD20U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD22I On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD22U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD23U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD24U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD25I On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD25U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For FRD26U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD27U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD28I On 15/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD28U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD29I On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD29U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD30I On 15/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD30U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.72000 | 87.08181 | 4.72000 | 87.04706 | | | | 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 | | | 4.72500 | 99.79267 | 4.72500 | 99.75264 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.73292 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 102.28468 | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.11298 | | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.58059 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.47555 | | | | 0.00 | 0 | 0 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.68440 | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total FRJ25 SPOT | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For FRJ25 | | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 99.97767 | | | | 0.00 | 0 | 0 |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.24393 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.49374 | | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01I 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 |
| FRS02I 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 |
| FRS10I On 15/01/2024 Spot Bond | | | 3.57800 | 3.57800 | 3.57800 | 101.61978 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 31/01/2038 Spot Bond | | | 3.97000 | 3.97000 | 3.97000 | 111.03088 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.95006 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.95006 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 31/01/2038 Spot Bond | | | 4.11000 | 108.86893 | 4.11000 | 108.82705 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 07/12/2033 Spot Bond | | | 4.02500 | 212.34073 | 4.02500 | 212.25968 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11I On 31/01/2038 Spot Bond | | | 4.90000 | 97.38059 | 4.90000 | 97.34107 | | | | 0.00 | 0 | 10,000,000 |
| Total FRS110 SPOT | | | | | | | | | | 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 For FRS110 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRS110 On 07/12/2033 Spot Bond | | | 4.05500 | 4.05500 | 4.05500 | 211.54806 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 31/01/2025 Spot Bond | | | 4.09000 | 128.06640 | 4.09000 | 128.01721 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 115.39478 | 3.70500 | 115.35167 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 4.50000 | 103.00229 | 4.50000 | 102.96159 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 4.17500 | 208.81083 | 4.17500 | 208.73025 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.22500 | 207.64992 | 4.22500 | 207.56955 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 3.62000 | 163.66486 | 3.62000 | 114.86079 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 4.25500 | 206.95715 | 4.25500 | 206.87688 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 5.47000 | 90.00618 | 5.47000 | 89.96828 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 4.95000 | 163.46296 | 4.95000 | 163.39663 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 5.00000 | 96.03439 | 5.00000 | 95.99514 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 4.47000 | 169.55626 | 4.47000 | 169.48963 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 4.53000 | 168.78052 | 4.53000 | 168.71392 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 07/12/2033 Spot Bond | | | 4.76500 | 195.59751 | 4.76500 | 195.51897 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 24/03/2020 Spot Bond | | | | | 0.00000 | 97.83010 | | | | 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 | | | 4.93000 | 96.97431 | 4.93000 | 96.93487 | | | | 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 | | | 5.18500 | 5.18500 | 5.18500 | 93.56505 | | | | 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 | | | 4.71000 | 98.41758 | 4.71000 | 99.96272 | | | | 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 | | | 4.34000 | 171.25109 | 4.34000 | 171.18439 | | | | 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 | | | 4.53500 | 200.62428 | 4.53500 | 200.54496 | | | | 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 | | | 4.47000 | 169.55626 | 4.47000 | 169.48963 | | | | 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 | | | 4.47000 | 169.55626 | 4.47000 | 169.48963 | | | | 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 | | | 4.76000 | 165.84434 | 4.76000 | 165.77788 | | | | 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 | | | 4.39000 | 126.08213 | 4.39000 | 126.03269 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 3.49000 | 155.84329 | 3.49000 | 155.78596 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 4.82000 | 165.08805 | 4.82000 | 165.02162 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 4.86000 | 164.58604 | 4.86000 | 164.51967 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 4.36000 | 126.27898 | 4.36000 | 126.22956 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.28000 | 172.03986 | 4.28000 | 171.97314 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.87000 | 4.87000 | 4.87000 | 164.39445 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 20/06/2022 Spot Bond | | | | | 0.00000 | 21.29149 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 06/06/2023 Spot Bond | | | | | 0.00000 | 26.42276 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS159 On 06/06/2024 Spot Bond | | | | | 0.00000 | 30.76374 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2025 Spot Bond | | | | | 0.00000 | 34.39965 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 20/06/2022 Spot Bond | | | | | 0.00000 | 18.09902 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 06/06/2023 Spot Bond | | | | | 0.00000 | 22.31536 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS163 On 06/06/2024 Spot Bond | | | | | 0.00000 | 26.33544 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS164 On 06/06/2025 Spot Bond | | | | | 0.00000 | 29.70175 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2021 Spot Bond | | | | | 0.00000 | 11.21182 | | | | 0.00 | 0 | 0 |
| Total FRS166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS166 On 01/08/2022 Spot Bond | | | | | 0.00000 | 14.06528 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 13.91993 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 11.25448 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.16587 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.23734 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 22.85062 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRS175 | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 22.85059 | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 19/07/2024 Spot Bond | | | | | 0.00000 | 30.79632 | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 02/08/2019 Spot Bond | | | | | 0.00000 | 111.01833 | | | 0.00 | 0 | 0 |
| Total FRS178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS178 | | | | | | | | | 0.00 | 0 | 0 |
| FRS178 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.95400 | | | 0.00 | 0 | 0 |
| Total FRS179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS179 | | | | | | | | | 0.00 | 0 | 0 |
| FRS179 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.92790 | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 19/09/2019 Spot Bond | | | | | 0.00000 | 97.00576 | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | 0.00 | 0 | 0 |
| FRS181 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.78533 | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | 0.00 | 0 | 0 |
| FRS182 On 04/10/2021 Spot Bond | | | | | 0.00000 | 93.52684 | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | 0.00 | 0 | 0 |
| FRS183 On 16/11/2023 Spot Bond | | | | | 0.00000 | 91.77985 | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | 0.00 | 0 | 0 |
| FRS184 On 20/11/2019 Spot Bond | | | | | 0.00000 | 106.22708 | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | 0.00 | 0 | 0 |
| FRS185 On 23/01/2024 Spot Bond | | | | | 0.00000 | 103.57658 | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 111.30371 | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 109.82931 | | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 03/09/2019 Spot Bond | | | | | 0.00000 | 105.66325 | | | | 0.00 | 0 | 0 |
| Total FRS189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS189 On 16/03/2020 Spot Bond | | | | | 0.00000 | 104.65113 | | | | 0.00 | 0 | 0 |
| Total FRS190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS190 On 16/03/2020 Spot Bond | | | | | 0.00000 | 105.42535 | | | | 0.00 | 0 | 0 |
| Total FRS191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS191 On 19/03/2020 Spot Bond | | | | | 0.00000 | 98.76885 | | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS192 On 23/03/2020 Spot Bond | | | | | 0.00000 | 102.57539 | | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.29000 | 3.29000 | 3.29000 | 291.99850 | | | | 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 | | | 3.18000 | 3.18000 | 3.18000 | 293.29158 | | | | 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 | | | 3.90000 | 3.90000 | 3.90000 | 284.94916 | | | | 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 | | | 3.28000 | 156.66820 | 3.28000 | 156.61145 | | | | 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 | 100.86018 | | | | 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 | | | 2.98000 | 157.85590 | 2.98000 | 157.80003 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|---------------|
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.69739 | | | 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 | | | 3.95000 | 104.65146 | 3.95000 | 104.61166 | | | 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 | | | 3.54500 | 79.73357 | 3.54500 | 112.01745 | | | 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 | | | 3.55000 | 3.55000 | 3.55000 | 131.67954 | | | 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 | | | 3.58000 | 3.58000 | 3.58000 | 131.47298 | | | 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 | | | 4.09000 | 4.09000 | 4.09000 | 282.79484 | | | 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 | | | 7.41000 | 101.13286 | 7.41000 | 101.11299 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 7.92000 | 102.53577 | 7.92000 | 102.51400 | | 7,920,000,000,000.00 | 1,000,000,000 | 2,000,000,000 | |
| Total FRX20 SPOT | | | | | | | | 7,920,000,000,000.00 | 1,000,000,000 | 2,000,000,000 | |
| Total For FRX20 | | | | | | | | 7,920,000,000,000.00 | 1,000,000,000 | 2,000,000,000 | |
| FRX23 On 28/02/2023 Spot Bond | | | 8.38000 | 8.38000 | 8.38000 | 99.99249 | | 0.00 | 0 | 0 | |
| Total FRX23 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX23 | | | | | | | | 0.00 | 0 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 8.80500 | 108.18382 | 8.80500 | 108.15821 | | 0.00 | 0 | 25,100,000 | |
| Total FRX24 SPOT | | | | | | | | 0.00 | 0 | 25,100,000 | |
| Total For FRX24 | | | | | | | | 0.00 | 0 | 25,100,000 | |
| FRX25 On 26/07/2025 Spot Bond | | | 9.47500 | 104.71021 | 9.47500 | 104.68344 | | 0.00 | 0 | 0 | |
| Total FRX25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX25 | | | | | | | | 0.00 | 0 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 9.20500 | 103.18405 | 9.20500 | 103.15869 | | 0.00 | 0 | 5,720,000,000 | |
| Total FRX26 SPOT | | | | | | | | 0.00 | 0 | 5,720,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 5,720,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.32500 | 107.13772 | 9.32500 | 107.11120 | | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.62500 | 106.54750 | 9.62500 | 106.51983 | | | | 0.00 | 0 | 0 |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 9.92000 | 102.21122 | 9.92000 | 102.18389 | | | | 0.00 | 0 | 0 |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.09000 | 98.67247 | 10.09000 | 98.64564 | | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.08000 | 104.96688 | 10.08000 | 104.93868 | | | | 0.00 | 0 | 140,000,000 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.07000 | 75.07016 | 11.07000 | 75.04807 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.34500 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.35956 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.37150 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.42473 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.48007 | | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.58027 | | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1 On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1 On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1 On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1 On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.30997 | | | | 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 | 99.65260 | | | | 0.00 | 0 | 0 |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.11898 | | | | 0.00 | 0 | 0 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.33580 | | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6D1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6E1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 102.75146 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.03643 | | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.16658 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.16846 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.18066 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.19565 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.20500 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.45537 | | | | 0.00 | 0 | 6,000,000,000 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| GRT08 On 24/06/2019 Spot Bond | | | | | 0.00000 | 101.68524 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.64674 | | | | 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 | 102.39042 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.73608 | | | | 0.00 | 0 | 130,000,000 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 102.84281 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.60931 | | | | 0.00 | 3,338,000,000 | 1,669,000,000 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 3,338,000,000 | 1,669,000,000 |
| Total For GRT15 | | | | | | | | | | 0.00 | 3,338,000,000 | 1,669,000,000 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 102.57197 | | | | 0.00 | 0 | 0 |
| Total GRT16 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 GRT16 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 9.12000 | 104.95371 | 9.12000 | 104.92815 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.22265 | | | | 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 | 102.68429 | | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 102.69014 | | | | 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 | | | 10.02500 | 100.70970 | 10.02500 | 100.68280 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.14117 | | | | 0.00 | 0 | 0 |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.38746 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 99.84534 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 99.92928 | | | | 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 | 99.83377 | | | | 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 | 101.55843 | | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 99.85086 | | | | 0.00 | 0 | 0 |
| Total GRT28 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 GRT28 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 99.84702 | | | | 0.00 | 0 | 0 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 100.28723 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.13906 | | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.08677 | | | | 0.00 | 0 | 0 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.11280 | | | | 0.00 | 0 | 0 |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.15145 | | | | 0.00 | 0 | 0 |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT34 | | | | | | | | | | 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 |
| H6T1U On 02/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H6T1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H6T1U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T1U On 02/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T1U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T2U On 02/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T2U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 101.34443 | | | | 0.00 | 0 | 0 |
| Total HC2T3 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 HC2T3 | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.01593 | | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 100.82578 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | | 0.00000 | 101.31839 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 101.30874 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 101.32463 | | | | 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 | 101.75120 | | | | 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 | 101.64333 | | | | 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 | 102.04294 | | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.95911 | | | | 0.00 | 0 | 0 |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.94819 | | | | 0.00 | 0 | 0 |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 106.93800 | 10.00000 | 106.91000 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.38908 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.57803 | | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.13847 | | | | 0.00 | 0 | 0 |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.19000 | 106.11642 | 7.19000 | 106.09571 | | | | 0.00 | 0 | 0 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 48.17479 | 100.00000 | 48.06699 | | | | 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 | | | 3.74000 | 286.88572 | 3.74000 | 286.77845 | | | | 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 | | | 3.82000 | 3.82000 | 3.82000 | 289.54580 | | | | 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 | | | 3.85000 | 83.63628 | 3.85000 | 99.61245 | | | | 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 | | | 10.74000 | 92.11027 | 10.74000 | 92.08365 | | | | 0.00 | 0 | 7,490,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 7,490,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 7,490,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 12.21220 | 100.00000 | 12.18486 | | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|-----------------------|
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.74500 | 91.79338 | 10.74500 | 91.76684 | | | | 0.00 | 0 | 8,000,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 12.21197 | 100.00000 | 12.18463 | | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | | 0.00000 | 101.27220 | | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.89100 | | | | 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 | 106.93800 | 10.00000 | 106.91000 | | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 2.97000 | 135.79435 | 2.94000 | 135.96052 | | | 112,563,000,000,000.00 | 37,900,000,000 | 164,206,347,200 | |
| Total I2025 SPOT | | | | | | | | | 12,563,000,000,000.00 | 37,900,000,000 | 164,206,347,200 | |
| Total For I2025 | | | | | | | | | 12,563,000,000,000.00 | 37,900,000,000 | 164,206,347,200 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.15000 | 101.75262 | 3.15000 | 101.71623 | | | | 0.00 | 0 | 71,731,416,800 |
| Total I2029 SPOT | | | | | | | | | | 0.00 | 0 | 71,731,416,800 |
| Total For I2029 | | | | | | | | | | 0.00 | 0 | 71,731,416,800 |
| I2033 On 28/02/2033 Spot Bond | | | 3.22000 | 103.64225 | 3.22000 | 103.60503 | | | 95,956,000,000,000.00 | 29,800,000,000 | 145,293,394,500 | |
| Total I2033 SPOT | | | | | | | | | 15,956,000,000,000.00 | 29,800,000,000 | 145,293,394,500 | |
| Total For I2033 | | | | | | | | | 15,956,000,000,000.00 | 29,800,000,000 | 145,293,394,500 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.35000 | 121.50501 | 3.35000 | 121.46079 | | | 868,621,500,000,000.00 | 259,290,000,000 | 270,261,020,300 | |
| Total I2038 SPOT | | | | | | | | | 18,621,500,000,000.00 | 259,290,000,000 | 270,261,020,300 | |
| Total For I2038 | | | | | | | | | 18,621,500,000,000.00 | 259,290,000,000 | 270,261,020,300 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.37000 | 113.93170 | 3.37000 | 113.89029 | | | 820,258,000,000,000.00 | 243,400,000,000 | 268,242,896,600 | |
| Total I2046 SPOT | | | | | | | | | 10,258,000,000,000.00 | 243,400,000,000 | 268,242,896,600 | |
| Total For I2046 | | | | | | | | | 10,258,000,000,000.00 | 243,400,000,000 | 268,242,896,600 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.39000 | 118.98216 | 3.39000 | 118.93872 | | | 546,129,000,000,000.00 | 161,100,000,000 | 345,164,249,353 | |
| Total I2050 SPOT | | | | | | | | | 16,129,000,000,000.00 | 161,100,000,000 | 345,164,249,353 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|------------------------|
| Total For I2050 | | | | | | | | | | 16,129,000,000,000.00 | 161,100,000,000 | 345,164,249,353 |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB105U | | | | | | | | | | 0.00 | 0 | 0 |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB107U | | | | | | | | | | 0.00 | 0 | 0 |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB121U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB121U | | | | | | | | | | 0.00 | 0 | 0 |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB122U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB122U | | | | | | | | | | 0.00 | 0 | 0 |
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB125U | | | | | | | | | | 0.00 | 0 | 0 |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB126U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.23452 | | | | 0.00 | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 8.59500 | 8.59500 | 8.59500 | 101.47781 | | | | 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 | 100.63108 | | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 101.11815 | | | | 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 | | | 8.09000 | 8.09000 | 8.09000 | 100.83637 | | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IBL106 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.28457 | | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 3.75000 | 286.77102 | 3.75000 | 286.66372 | | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 99.92795 | | | | 0.00 | 0 | 0 |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 100.30610 | | | | 0.00 | 0 | 0 |
| Total IBL112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL112 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.30607 | | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.31811 | | | | 0.00 | 0 | 0 |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.31402 | | | | 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 | 101.71449 | | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL117 On 13/07/2019 Spot Bond | | | | | 0.00000 | 101.11300 | | | | 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 | 100.92187 | | | | 0.00 | 0 | 0 |
| Total IBL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL118 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.43113 | | | | 0.00 | 0 | 0 |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.20122 | | | | 0.00 | 0 | 0 |
| Total IBL120 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 IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.64932 | | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.47823 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL127 On 02/04/2020 Spot Bond | | | | | 0.00000 | 101.39497 | | | | 0.00 | 0 | 0 |
| Total IBL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL127 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 101.25279 | | | | 0.00 | 0 | 0 |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL129 On 30/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 10,000,000,000 |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.03000 | 3.03000 | 3.03000 | 157.60117 | | | | 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 | 106.93800 | 10.00000 | 106.91000 | | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.22000 | 102.22223 | 8.22000 | 102.19949 | | | | 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 | | | 7.98000 | 104.26808 | 7.98000 | 104.24555 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.24000 | 106.80605 | 9.24000 | 106.77940 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | | 0.00000 | 100.92668 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.82697 | | | | 0.00 | 0 | 0 |
| Total IBL65 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 IBL65 | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.13000 | 157.26068 | 3.13000 | 157.20437 | | | 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 | 100.91902 | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.58455 | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 9.33000 | 102.31792 | 9.33000 | 102.29257 | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.61299 | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 8.09000 | 104.37992 | 8.09000 | 104.35743 | | 8,090,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total IBL88 SPOT | | | | | | | | 8,090,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total For IBL88 | | | | | | | | 8,090,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 28.97671 | 100.00000 | 28.91294 | | 0.00 | 0 | 0 | |
| Total IBL88/R208 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL88/R208 | | | | | | | | 0.00 | 0 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.18078 | | 0.00 | 0 | 0 | |
| Total IBL89 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL89 | | | | | | | | 0.00 | 0 | 0 | |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 101.26464 | | 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 | 99.95612 | | 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 | 100.98849 | | 0.00 | 0 | 0 | |
| Total IBL95 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 IBL95 | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 101.90664 | | | 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 | 101.45415 | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 103.32215 | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.80500 | 101.10965 | 8.80500 | 101.08606 | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | 0.00 | 0 | 0 |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 11.54548 | 100.00000 | 11.51963 | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.14000 | 101.22155 | 8.14000 | 101.19948 | | 748,880,000,000.00 | 92,000,000 | 92,000,000 | |
| Total IDCG03 SPOT | | | | | | | | 748,880,000,000.00 | 92,000,000 | 92,000,000 | |
| Total For IDCG03 | | | | | | | | 748,880,000,000.00 | 92,000,000 | 92,000,000 | |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.47014 | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.37500 | 101.01515 | 9.37500 | 100.99000 | | | 0.00 | 0 | 4,000,000,000 |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.51036 | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.56000 | 98.91308 | 11.56000 | 98.84350 | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.39284 | | | 0.00 | 400,000,000 | 400,000,000 |
| Total IDCG09 SPOT | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For IDCG09 | | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 99.95393 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.82500 | 105.06246 | 9.82500 | 105.03477 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.23709 | | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.72263 | | | | 0.00 | 0 | 4,500,000,000 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 4,500,000,000 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 4,500,000,000 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.49674 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.95869 | | | | 0.00 | 0 | 4,000,000,000 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.11299 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.61673 | | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 101.92827 | | | | 0.00 | 0 | 0 |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 102.00771 | | | | 0.00 | 0 | 0 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 100.50211 | | | | 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 | 101.94053 | | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 5.98052 | 100.00000 | 5.96728 | | | | 0.00 | 0 | 0 |
| Total IDCP2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP2U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 8.72500 | 99.83788 | 8.72500 | 99.81446 | | | | 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 | | | 6.74000 | 104.69310 | 6.74000 | 104.67413 | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For IN396U | | | | | | | | | | 0.00 | 0 | 0 |
| IN398U On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN398U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN398U | | | | | | | | | | 0.00 | 0 | 0 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | 0 |
| IN402U On 15/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN402U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN402U | | | | | | | | | | 0.00 | 0 | 0 |
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN403U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN403U | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 69.71813 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | | 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 | 100.74658 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.80740 | | | | 0.00 | 3,300,000,000 | 1,650,000,000 |
| Total ING371 SPOT | | | | | | | | | | 0.00 | 3,300,000,000 | 1,650,000,000 |
| Total For ING371 | | | | | | | | | | 0.00 | 3,300,000,000 | 1,650,000,000 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.86280 | | | | 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 | 100.14759 | | | | 0.00 | 0 | 0 |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | 0 |
| ING384 On 30/09/2020 Spot Bond | | | | | 0.00000 | 85.53834 | | | | 0.00 | 0 | 0 |
| Total ING384 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 ING384 | | | | | | | | | 0.00 | 0 | 0 |
| ING394 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.77114 | | | 0.00 | 0 | 0 |
| Total ING394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING394 | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.05226 | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 101.80177 | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.28046 | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 10.39000 | 107.54794 | 10.39000 | 107.51786 | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.84521 | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | 0.00 | 0 | 0 |
| IPC24U On 08/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPC24U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC24U | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | 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 | 101.56194 | | | 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 | 99.97711 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 102.10061 | | | 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 | 101.91755 | | | 0.00 | 0 | 0 |
| Total IPF16 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 IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 101.75824 | | | | 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 | 101.77814 | | | | 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 | 101.79804 | | | | 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 | 101.82937 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.63502 | | | | 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 | 101.99354 | | | | 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 | 100.68969 | | | | 0.00 | 0 | 0 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 101.19518 | | | | 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 | 100.61505 | | | | 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 | 100.62155 | | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IPF28U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.68609 | | | | 0.00 | 0 | 0 |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 101.72989 | | | | 0.00 | 0 | 0 |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC23 On 25/07/2019 Spot Bond | | | | | 0.00000 | 100.81344 | | | | 0.00 | 0 | 0 |
| Total IPFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIF On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.93997 | 2.75000 | 100.93234 | | | | 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 | | | 6.43000 | 146.20320 | 6.43000 | 146.13810 | | | | 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 | 99.92224 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 101.60618 | | | | 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 | | | 4.94000 | 4.94000 | 4.94000 | 122.48461 | | | | 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 | | | 4.94000 | 4.94000 | 4.94000 | 122.48461 | | | | 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 | 99.78955 | | | | 0.00 | 0 | 0 |
| Total IV031 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 IV031 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.04524 | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 10.29000 | 107.15641 | 10.29000 | 107.12671 | | | 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 | 108.15297 | | | 0.00 | 600,000,000 | 900,000,000 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 600,000,000 | 900,000,000 |
| Total For IV035 | | | | | | | | | 0.00 | 600,000,000 | 900,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.28836 | | | 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 | 102.19179 | | | 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 | | | 5.23000 | 5.23000 | 5.23000 | 149.14685 | | | 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 | 106.74348 | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 10.64000 | 104.81351 | 10.64000 | 104.78399 | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 105.81996 | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 10.53000 | 10.53000 | 10.53000 | 104.61203 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.05936 | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2022 Spot Bond | | | 4.18000 | 153.17003 | 4.18000 | 153.11081 | | 329,105,995,724,000.00 | 78,733,491,800 | 39,401,745,900 | |
| Total IV045 SPOT | | | | | | | | 329,105,995,724,000.00 | 78,733,491,800 | 39,401,745,900 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|-----------------------|-----------------------|
| Total For IV045 | | | | | | | | | | 9,105,995,724,000.00 | 78,733,491,800 | 39,401,745,900 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 104.21735 | | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 102.40511 | | | | 0.00 | 0 | 0 |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV142U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV142U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.13000 | 161.24309 | 5.13000 | 161.17690 | | | | 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 |
| IVA893 On 06/06/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.83698 | | | | 0.00 | 0 | 0 |
| Total IVA893 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA893 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA894 On 13/06/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.69477 | | | | 0.00 | 0 | 0 |
| Total IVA894 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA894 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA895 On 20/06/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.55297 | | | | 0.00 | 0 | 0 |
| Total IVA895 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 IVA895 | | | | | | | | | 0.00 | 0 | 0 |
| IVA898 On 11/07/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.12996 | | | 0.00 | 0 | 0 |
| Total IVA898 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA898 | | | | | | | | | 0.00 | 0 | 0 |
| IVA899 On 18/07/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.97634 | | | 0.00 | 0 | 0 |
| Total IVA899 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA899 | | | | | | | | | 0.00 | 0 | 0 |
| IVA900 On 25/07/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.83470 | | | 0.00 | 0 | 0 |
| Total IVA900 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA900 | | | | | | | | | 0.00 | 0 | 0 |
| IVA951 On 01/08/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.69346 | | | 0.00 | 0 | 0 |
| Total IVA951 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA951 | | | | | | | | | 0.00 | 0 | 0 |
| IVA952 On 08/08/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.53374 | | | 0.00 | 0 | 0 |
| Total IVA952 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA952 | | | | | | | | | 0.00 | 0 | 0 |
| IVA953 On 15/08/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.39150 | | | 0.00 | 0 | 0 |
| Total IVA953 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA953 | | | | | | | | | 0.00 | 0 | 0 |
| IVA954 On 22/08/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.24968 | | | 0.00 | 0 | 0 |
| Total IVA954 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA954 | | | | | | | | | 0.00 | 0 | 0 |
| IVA955 On 29/08/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.12844 | | 2,295,000,000,000.00 | 300,000,000 | 300,000,000 | |
| Total IVA955 SPOT | | | | | | | | 2,295,000,000,000.00 | 300,000,000 | 300,000,000 | |
| Total For IVA955 | | | | | | | | 2,295,000,000,000.00 | 300,000,000 | 300,000,000 | |
| IVA957 On 12/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total IVA957 SPOT | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total For IVA957 | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | 0.00 | 0 | 0 | |
| Total IVC005/JIBAR SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC005/JIBAR | | | | | | | | 0.00 | 0 | 0 | |
| IVC033 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.51810 | | 0.00 | 0 | 0 | |
| Total IVC033 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC033 | | | | | | | | 0.00 | 0 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.55239 | | 0.00 | 0 | 0 | |
| Total IVC034 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 IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.36635 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 8.23500 | 103.66271 | 8.23500 | 103.63954 | | | | 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 | 93.84626 | 100.00000 | 93.61623 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 8.16000 | 105.65707 | 8.16000 | 105.63373 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.33047 | | | | 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 | 102.16547 | | | | 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 | 100.71236 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | | 0.00000 | 101.38909 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.25585 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 9.01000 | 103.87817 | 9.01000 | 103.85302 | | | | 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 | 101.71533 | | | | 0.00 | 0 | 0 |
| Total IVC097 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 IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.94077 | | | | 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 | 101.74225 | | | | 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 | 99.83263 | | | | 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 | 102.06259 | | | | 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 | 101.72430 | | | | 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 | 100.94052 | | | | 0.00 | 0 | 0 |
| Total IVC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC108 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.26904 | | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC110 On 19/05/2021 Spot Bond | | | 8.66000 | 102.37568 | 8.66000 | 102.35210 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 100.34108 | | | | 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 | 102.09301 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.48172 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC132 On 31/05/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IVC132 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 IVC132 | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 99.93521 | | | 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 | 100.85551 | | | 0.00 | 0 | 0 |
| Total IVC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC134 | | | | | | | | | 0.00 | 0 | 0 |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 101.16880 | | | 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 | 100.81448 | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.03175 | | | 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 | 101.75995 | | | 0.00 | 0 | 0 |
| Total IVC138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC138 | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 101.10798 | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | 0.00 | 0 | 0 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 99.99987 | | | 0.00 | 0 | 0 |
| Total IVC144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC144 | | | | | | | | | 0.00 | 0 | 0 |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 99.93363 | | | 0.00 | 0 | 0 |
| Total IVC145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC145 | | | | | | | | | 0.00 | 0 | 0 |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 99.99989 | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 101.73885 | | | 0.00 | 0 | 0 |
| Total IVC147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC147 | | | | | | | | | 0.00 | 0 | 0 |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 102.11845 | | | 0.00 | 0 | 0 |
| Total IVC148 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 IVC148 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 102.10725 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC150 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.09943 | | | | 0.00 | 0 | 0 |
| Total IVC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC150 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.02860 | | | | 0.00 | 0 | 0 |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 100.64830 | | | | 0.00 | 0 | 0 |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.97811 | | | | 0.00 | 0 | 0 |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC157 On 27/02/2020 Spot Bond | | | | | 0.00000 | 102.12720 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC158 On 02/04/2020 Spot Bond | | | | | 0.00000 | 101.40341 | | | | 0.00 | 0 | 0 |
| Total IVC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC158 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.61496 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC160 On 05/04/2020 Spot Bond | | | | | 0.00000 | 101.36049 | | | | 0.00 | 0 | 0 |
| Total IVC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC160 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC161 On 09/05/2020 Spot Bond | | | | | 0.00000 | 100.61167 | | | | 0.00 | 0 | 0 |
| Total IVC161 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 IVC161 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC162 On 21/05/2020 Spot Bond | | | | | 0.00000 | 100.41334 | | | | 0.00 | 0 | 0 |
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF68U On 18/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF69U On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF69U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF70U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF70U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For IVF70U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.97737 | | | | 0.00 | 0 | 0 |
| Total JAS02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS02 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 102.14403 | | | | 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 | 99.76074 | | | | 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 | 99.92882 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.70635 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 8.21000 | 105.37827 | 8.21000 | 105.35511 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.36155 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.24922 | | | | 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 | 102.33233 | | | | 0.00 | 0 | 200,000,000 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.24355 | | | | 0.00 | 0 | 0 |
| Total KAP013 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 KAP013 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04 On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.30406 | | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.78399 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KST01 On 12/07/2020 Spot Bond | | | | | 0.00000 | 101.33939 | | | | 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 | | | 9.81500 | 122.02369 | 9.81500 | 121.99192 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 100.87403 | | | | 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 | | | 8.38000 | 100.71713 | 8.38000 | 100.69492 | | | | 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 | 100.13849 | 9.62000 | 100.11329 | | | | 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 | 102.62696 | 9.71000 | 102.60008 | | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 105.06973 | | | | 0.00 | 0 | 13,700,000,000 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 13,700,000,000 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 13,700,000,000 |
| LBK16 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.09330 | | | | 0.00 | 0 | 0 |
| Total LBK16 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 LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 102.37779 | | | | 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 | 105.59689 | | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 8.98000 | 103.04780 | 8.98000 | 103.02293 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.37384 | | | | 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 | 101.86802 | | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK24 On 10/10/2024 Spot Bond | | | 9.28000 | 105.70635 | 9.28000 | 105.68016 | | | | 0.00 | 0 | 4,100,000,000 |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 102.14797 | | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 102.67140 | | | | 0.00 | 0 | 1,000,000,000 |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| LBK28 On 15/05/2028 Spot Bond | | | 10.57000 | 100.53261 | 10.57000 | 100.50448 | | | | 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 | | | 9.28000 | 101.35063 | 9.28000 | 101.32538 | | | | 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 | 101.75546 | | | | 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 | 102.51682 | | | | 0.00 | 0 | 0 |
| Total LBK31 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 LBK31 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.63292 | | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.53335 | | | | 0.00 | 0 | 0 |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 101.70884 | | | | 0.00 | 0 | 0 |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.71000 | 104.39693 | 7.71000 | 104.37513 | | | | 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 | 100.66919 | | | | 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 | | | 9.38000 | 103.97575 | 9.38000 | 103.94971 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 103.66153 | | | | 0.00 | 0 | 100,000,000 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.44101 | | | | 0.00 | 0 | 0 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.27680 | | | | 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 | 101.39712 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC10U On 02/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC10U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC11U On 16/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For LHC11U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC12I On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC12U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.56000 | 101.45917 | 12.56000 | 101.42612 | | | | 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 | 100.76026 | | | | 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 | 100.67563 | | | | 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 | 100.75398 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.03807 | | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 101.04159 | | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.34417 | | | | 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 | 100.64345 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.38652 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.62575 | | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 99.83036 | | | | 0.00 | 0 | 0 |
| Total MAQ131 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 MAQ131 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 27/01/2020 Spot Bond | | | | | 0.00000 | 100.77973 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 10/06/2019 Spot Bond | | | | | 0.00000 | 99.85788 | | | | 0.00 | 0 | 0 |
| Total MAQ135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ135 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 15/07/2019 Spot Bond | | | | | 0.00000 | 99.14709 | | | | 0.00 | 0 | 0 |
| Total MAQ138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ138 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 12/08/2019 Spot Bond | | | | | 0.00000 | 98.57733 | | | | 0.00 | 0 | 0 |
| Total MAQ140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ140 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 14/06/2019 Spot Bond | | | | | 0.00000 | 99.79297 | | | | 0.00 | 0 | 0 |
| Total MAQ141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ141 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 18/06/2019 Spot Bond | | | | | 0.00000 | 99.69785 | | | | 0.00 | 0 | 0 |
| Total MAQ142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ142 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 21/06/2019 Spot Bond | | | | | 0.00000 | 99.63735 | | | | 0.00 | 0 | 0 |
| Total MAQ143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ143 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 99.92259 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2019 Spot Bond | | | | | 0.00000 | 101.70428 | | | | 0.00 | 140,000,000 | 14,000,000,000 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 14,000,000,000 |
| Total For MBF053 | | | | | | | | | | 0.00 | 140,000,000 | 14,000,000,000 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.93552 | | | | 0.00 | 0 | 22,500,000,000 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 22,500,000,000 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 22,500,000,000 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.40437 | | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.52753 | | | | 0.00 | 0 | 0 |
| Total MBF059 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 MBF059 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF061 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 | 100.39097 | | | | 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 | 99.96155 | | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 11/04/2020 Spot Bond | | | | | 0.00000 | 101.22392 | | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | | 0.00000 | 100.16189 | | | | 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 | 100.75393 | | | | 0.00 | 0 | 0 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.25431 | | | | 0.00 | 0 | 0 |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.25871 | | | | 0.00 | 0 | 0 |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 101.12368 | | | | 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 | 100.87325 | | | | 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 | 100.81100 | | | | 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 | 101.53569 | | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.55421 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.15887 | | | | 0.00 | 0 | 0 |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.16081 | | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 101.53572 | | | | 0.00 | 0 | 0 |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.55424 | | | | 0.00 | 0 | 0 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | | 0.00000 | 103.67782 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 8.41500 | 107.77131 | 8.41500 | 107.74677 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 8.36000 | 8.36000 | 8.36000 | 102.63230 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 108.82863 | | | | 0.00 | 0 | 0 |
| Total MIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | 10.27500 | 10.27500 | 10.27500 | 100.57378 | | | | 0.00 | 0 | 0 |
| Total MMF201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | 13.57500 | 13.57500 | 13.57500 | 100.88069 | | | | 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 | 102.77696 | | | | 0.00 | 0 | 0 |
| Total MMF401 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 MMF401 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 8.24000 | 105.10924 | 8.24000 | 105.08619 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 100.04722 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.27500 | 11.27500 | 11.27500 | 103.53742 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2022 Spot Bond | | | 9.58000 | 106.77874 | 9.58000 | 106.75114 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 103.12099 | | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.88582 | | | | 0.00 | 0 | 0 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 108.88596 | | | | 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 | 101.89763 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For MTN06 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 102.45833 | | | | 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 | 101.74915 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 102.48945 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.63204 | | | | 0.00 | 0 | 0 |
| Total MTN10 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 MTN10 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.14230 | | | | 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 | 99.64271 | | | | 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 | 99.97616 | | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.57829 | | | | 0.00 | 0 | 0 |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.59112 | | | | 0.00 | 0 | 0 |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 18,100,000,000 |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | 18,100,000,000 |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | 18,100,000,000 |
| MTN17 On 30/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 50,000,000,000 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| MTN18 On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 56,900,000,000 |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | 56,900,000,000 |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | 56,900,000,000 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 100.48274 | | | | 0.00 | 0 | 0 |
| Total MTNC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC20 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For MWA3U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.40257 | | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 100.30848 | | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.30535 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 102.02384 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 102.01666 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 102.00639 | | | | 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 | 101.90871 | | | | 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 | 102.25605 | | | | 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 | 104.14615 | | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | 0 |
| N7A20 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.77873 | | | | 0.00 | 0 | 0 |
| Total N7A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7A20 | | | | | | | | | | 0.00 | 0 | 0 |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.81199 | | | | 0.00 | 0 | 0 |
| Total N7B25 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 N7B25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.92770 | | | | 0.00 | 0 | 0 |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.02509 | | | | 0.00 | 0 | 0 |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.11388 | | | | 0.00 | 0 | 0 |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 8.73000 | 98.97537 | 8.73000 | 98.95239 | | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 7.63000 | 106.10840 | 7.63000 | 106.08658 | | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.18000 | 106.38066 | 9.18000 | 106.35429 | | | | 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 | | | 10.27500 | 104.71333 | 10.27500 | 104.68434 | | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 0 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.78437 | | | | 0.00 | 0 | 0 |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.79896 | | | | 0.00 | 0 | 0 |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.80905 | | | | 0.00 | 0 | 0 |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 7.89000 | 101.58008 | 7.89000 | 101.55872 | | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12 On 19/03/2021 Spot Bond | | | 7.38500 | 105.23193 | 7.38500 | 105.21120 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12, On 19/03/2021 Spot Bond | | | 9.38000 | 101.93654 | 9.38000 | 101.91116 | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13, On 19/03/2024 Spot Bond | | | 8.98000 | 104.87880 | 8.98000 | 104.85377 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14, On 25/06/2021 Spot Bond | | | 7.71000 | 107.05419 | 7.71000 | 107.03194 | | 4,626,000,000,000.00 | 600,000,000 | 1,200,000,000 | |
| Total NBK14A SPOT | | | | | | | | 4,626,000,000,000.00 | 600,000,000 | 1,200,000,000 | |
| Total For NBK14A | | | | | | | | 4,626,000,000,000.00 | 600,000,000 | 1,200,000,000 | |
| NBK15, On 11/02/2022 Spot Bond | | | 7.96000 | 104.69711 | 7.96000 | 104.67453 | | 0.00 | 0 | 0 | |
| Total NBK15A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK15A | | | | | | | | 0.00 | 0 | 0 | |
| NBK16, On 12/02/2025 Spot Bond | | | 8.92500 | 105.15583 | 8.92500 | 105.13046 | | 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 | | | 9.12500 | 105.29794 | 9.12500 | 105.27227 | | 0.00 | 0 | 1,220,000,000 | |
| Total NBK17A SPOT | | | | | | | | 0.00 | 0 | 1,220,000,000 | |
| Total For NBK17A | | | | | | | | 0.00 | 0 | 1,220,000,000 | |
| NBK18, On 01/06/2020 Spot Bond | | | 8.45000 | 100.82979 | 8.45000 | 100.80699 | | 0.00 | 0 | 0 | |
| Total NBK18A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK18A | | | | | | | | 0.00 | 0 | 0 | |
| NBK19, On 01/06/2022 Spot Bond | | | 8.49000 | 103.06055 | 8.49000 | 103.03714 | | 0.00 | 0 | 0 | |
| Total NBK19A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK19A | | | | | | | | 0.00 | 0 | 0 | |
| NBK20, On 01/06/2026 Spot Bond | | | 9.47500 | 104.53389 | 9.47500 | 104.50745 | | 0.00 | 0 | 0 | |
| Total NBK20A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK20A | | | | | | | | 0.00 | 0 | 0 | |
| NBK20I, On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.81708 | | 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 | | | 10.03500 | 107.16420 | 10.03500 | 107.13522 | | 0.00 | 0 | 0 | |
| Total NBK21A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK21A | | | | | | | | 0.00 | 0 | 0 | |
| NBK22, On 19/11/2022 Spot Bond | | | 9.32000 | 102.60244 | 9.32000 | 102.57705 | | 0.00 | 0 | 0 | |
| Total NBK22A 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 NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23, On 19/11/2025 Spot Bond | | | 9.54500 | 105.85671 | 9.54500 | 105.82989 | | | | 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 | 100.63922 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24, On 19/11/2027 Spot Bond | | | 9.62500 | 107.92925 | 9.62500 | 107.90168 | | | | 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 | 100.51089 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25, On 17/02/2023 Spot Bond | | | 8.88000 | 8.88000 | 8.88000 | 108.61318 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.22155 | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For NBK25B | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| NBK26, On 10/05/2023 Spot Bond | | | 100.00000 | 14.96739 | 100.00000 | 14.93444 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 104.13059 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27, On 10/05/2026 Spot Bond | | | 9.83500 | 107.24000 | 9.83500 | 107.21202 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28, On 02/08/2023 Spot Bond | | | 9.29000 | 105.78821 | 9.29000 | 105.76167 | | | | 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 | 100.95907 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29, On 31/07/2026 Spot Bond | | | 9.77500 | 107.24050 | 9.77500 | 107.21224 | | | | 0.00 | 0 | 36,100,000 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 36,100,000 |

| 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 NBK29A | | | | | | | | | | 0.00 | 0 | 36,100,000 |
| NBK30 On 20/02/2024 Spot Bond | | | 8.56500 | 106.67860 | 8.56500 | 106.65389 | | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.46302 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31 On 09/11/2023 Spot Bond | | | 8.55000 | 103.76951 | 8.55000 | 103.74590 | | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.43373 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 101.84162 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.40223 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.39530 | | | | 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 | 100.79344 | | | | 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 | 102.22112 | | | | 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 | | | 7.37000 | 103.66463 | 7.37000 | 103.64410 | | | | 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 | 83.50363 | 100.00000 | 83.32327 | | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.05000 | 11.05000 | 11.05000 | 56.76427 | | | | 0.00 | 0 | 0 |
| Total NBK4 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 NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.88115 | | | | 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 | 100.62293 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.22592 | | | | 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 | 101.62248 | | | | 0.00 | 260,000,000 | 1,060,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 260,000,000 | 1,060,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 260,000,000 | 1,060,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.66570 | | | | 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 | 100.77317 | | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.66024 | | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.27755 | | | | 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 | 100.57470 | | | | 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 | 100.59151 | | | | 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 | 100.99374 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.30456 | | | | 0.00 | 0 | 0 |
| Total NBK51B 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 NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.34981 | | | | 0.00 | 0 | 25,000,000,000 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.71958 | | | | 0.00 | 0 | 0 |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.32217 | | | | 0.00 | 0 | 0 |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.11204 | | | | 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 | 101.88844 | | | | 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 | | | 10.22000 | 103.80472 | 10.22000 | 103.77660 | | | | 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 | 101.87822 | | | | 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 | | | 10.25500 | 103.00738 | 10.25500 | 102.97939 | | | | 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 | 101.88844 | | | | 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 | 101.90468 | | | | 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 | 101.92513 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total NCLN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.84565 | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | 0.00 | 0 | 0 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | 0.00 | 0 | 0 |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 101.33890 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 101.31157 | | | | 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 | 103.95382 | | | | 0.00 | 5,010,000,000 | 2,505,000,000 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 5,010,000,000 | 2,505,000,000 |
| Total For NED19 | | | | | | | | | | 0.00 | 5,010,000,000 | 2,505,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 8.66000 | 107.43207 | 8.66000 | 107.40691 | | | | 0.00 | 0 | 3,030,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| NEDT1.On 21/05/2021 Spot Bond | | | | | 0.00000 | 104.83739 | | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 106.09382 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.01712 | | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 106.57455 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 107.17428 | | | | 0.00 | 0 | 800,000,000 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.20958 | | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 105.54597 | | | | 0.00 | 0 | 0 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.49274 | | | | 0.00 | 0 | 200,000,000 |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.29061 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.47452 | | | | 0.00 | 0 | 0 |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/On 01/07/2022 Spot Bond | | | | | 0.00000 | 107.00587 | | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/On 20/10/2023 Spot Bond | | | | | 0.00000 | 101.33187 | | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NGT10:On 25/03/2024 Spot Bond | | | | | 0.00000 | 102.31367 | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total For NGT103 | | | | | | | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | | 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 | 100.81983 | 13.50000 | 100.78405 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | | 0.00000 | 99.78901 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 101.37648 | | | | 0.00 | 0 | 0 |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.44099 | | | | 0.00 | 0 | 0 |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2020 Spot Bond | | | | | 0.00000 | 101.00446 | | | | 0.00 | 0 | 0 |
| Total NHM008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM008 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 101.14300 | | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.26754 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NHM010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM010 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.30360 | | | | 0.00 | 0 | 0 |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.22500 | 4.22500 | 4.22500 | 207.56955 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |
| NI210 On 31/03/2028 Spot Bond | | | 3.84000 | 3.84000 | 3.84000 | 177.88605 | | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 3.69500 | 3.69500 | 3.69500 | 130.68457 | | | | 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 | | | 4.00000 | 4.00000 | 4.00000 | 94.42646 | | | | 0.00 | 0 | 0 |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | 0 |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | 0 |
| NI38 On 31/01/2038 Spot Bond | | | 4.50000 | 4.50000 | 4.50000 | 102.96159 | | | | 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 | | | 3.80000 | 3.80000 | 3.80000 | 129.96942 | | | | 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 | | | 4.19000 | 4.19000 | 4.19000 | 127.35178 | | | | 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 | | | 4.31000 | 4.31000 | 4.31000 | 171.57824 | | | | 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 | | | 4.69000 | 166.73171 | 4.69000 | 166.66520 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| Total NILB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 On 31/01/2038 Spot Bond | | | 4.21500 | 107.25040 | 4.21500 | 107.20885 | | | 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 | | | 7.41000 | 105.44721 | 7.41000 | 105.42602 | | | 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 | 102.67838 | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.27668 | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | 0.00 | 0 | 0 |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.30849 | | | 0.00 | 0 | 0 |
| Total NN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN04 | | | | | | | | | 0.00 | 0 | 0 |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.78887 | | | 0.00 | 0 | 0 |
| Total NN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN05 | | | | | | | | | 0.00 | 0 | 0 |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 99.78162 | | | 0.00 | 0 | 0 |
| Total NN06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN06 | | | | | | | | | 0.00 | 0 | 0 |
| NN08 On 28/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | |
| Total NN08 SPOT | | | | | | | | 10,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | |
| Total For NN08 | | | | | | | | 10,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | |
| NNF01 On 21/08/2019 Spot Bond | | | | | 0.00000 | 106.78713 | | 0.00 | 0 | 0 | |
| Total NNF01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NNF01 | | | | | | | | 0.00 | 0 | 0 | |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.04000 | 8.04000 | 8.04000 | 102.54516 | | 0.00 | 0 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NQ1A10 | | | | | | | | 0.00 | 0 | 0 | |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.44337 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.30346 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.30385 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.29248 | | | | 0.00 | 0 | 0 |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.24000 | 8.24000 | 8.24000 | 102.54894 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.30292 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.31669 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.30859 | | | | 0.00 | 0 | 0 |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.44000 | 8.44000 | 8.44000 | 102.55273 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.31674 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.34882 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 31/10/2022 Spot Bond | | | 8.29000 | 112.68786 | 8.29000 | 112.66300 | | | | 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 | | | 3.88000 | 181.55800 | 3.88000 | 181.48952 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 0 |
| NRA023 On 30/11/2028 Spot Bond | | | 10.64500 | 109.57268 | 10.64500 | 109.54163 | | | 0.00 | 0 | 6,140,000,000 |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| NRA028 On 30/11/2028 Spot Bond | | | 100.00000 | 12.39899 | 100.00000 | 12.37154 | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | 0 |
| NSN96U On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN96U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN96U | | | | | | | | | 0.00 | 0 | 0 |
| NSN97U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | 0.00 | 0 | 0 |
| NSN98U On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN98U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN98U | | | | | | | | | 0.00 | 0 | 0 |
| NSN99U On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN99U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN99U | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.44509 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.44971 | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | 0.00 | 0 | 0 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 102.71672 | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | 0 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.01471 | | | 0.00 | 0 | 0 |
| Total NTC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC22 | | | | | | | | | 0.00 | 0 | 0 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.29191 | | | 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 | 101.58069 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 99.91246 | | | | 0.00 | 0 | 0 |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.98428 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.31143 | | | | 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 | 100.62698 | | | | 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 | | | 7.63500 | 100.91238 | 7.63500 | 100.89202 | | | | 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 | 102.59200 | | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2020 Spot Bond | | | 8.23500 | 8.23500 | 8.23500 | 103.14045 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 9.53000 | 104.02689 | 9.53000 | 104.00057 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 10.42500 | 104.51987 | 10.42500 | 104.49102 | | | | 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 | 103.17297 | | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 9.68000 | 105.75455 | 9.68000 | 105.72738 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 10.52500 | 106.21445 | 10.52500 | 106.18486 | | | | 0.00 | 0 | 920,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 920,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 920,000,000 |
| PBAJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1L On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1L On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1L On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1L On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1L On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1L On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | | 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 | 99.78940 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.65424 | | | | 0.00 | 0 | 0 |
| Total PMM44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM44 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PMM46U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM46U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM47 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.08664 | | | | 0.00 | 0 | 0 |
| Total PMM47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM47 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.14155 | | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.13835 | | | | 0.00 | 0 | 0 |
| Total PMM50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM50 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.14623 | | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM52 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.13264 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total PMM52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM52 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 100.20978 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.32338 | | | 0.00 | 0 | 0 |
| Total PRE2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A: On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.33834 | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A: On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.35143 | | | 0.00 | 0 | 0 |
| Total PRE2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.37756 | | | 0.00 | 0 | 0 |
| Total PRE2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.38129 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.38502 | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.47500 | 115.87265 | 8.47500 | 115.84622 | | | 288,634,180,737,500.00 | 1,045,856,540,500 | 1,181,913,772,300 |
| Total R186 SPOT | | | | | | | | | 18,634,180,737,500.00 | 045,856,540,500 | 181,913,772,300 |
| Total For R186 | | | | | | | | | 18,634,180,737,500.00 | 045,856,540,500 | 181,913,772,300 |
| R197 On 07/12/2023 Spot Bond | | | 2.68500 | 299.29852 | 2.68000 | 299.25548 | | | 55,561,510,500,000.00 | 20,693,300,000 | 46,860,088,100 |
| Total R197 SPOT | | | | | | | | | 55,561,510,500,000.00 | 20,693,300,000 | 46,860,088,100 |
| Total For R197 | | | | | | | | | 55,561,510,500,000.00 | 20,693,300,000 | 46,860,088,100 |
| R202 On 07/12/2033 Spot Bond | | | 3.22500 | 232.42616 | 3.22500 | 232.34246 | | | 190,275,000,000.00 | 59,000,000 | 352,566,230,900 |
| Total R202 SPOT | | | | | | | | | 190,275,000,000.00 | 59,000,000 | 352,566,230,900 |
| Total For R202 | | | | | | | | | 190,275,000,000.00 | 59,000,000 | 352,566,230,900 |
| R2023 On 28/02/2023 Spot Bond | | | 7.57500 | 102.56448 | 7.58000 | 102.52766 | | | 062,177,023,332,500.00 | 1,328,340,201,100 | 1,369,093,649,100 |
| Total R2023 SPOT | | | | | | | | | 2,177,023,332,500.00 | 328,340,201,100 | 369,093,649,100 |
| Total For R2023 | | | | | | | | | 2,177,023,332,500.00 | 328,340,201,100 | 369,093,649,100 |
| R2030 On 31/01/2030 Spot Bond | | | 9.12000 | 95.18765 | 9.12000 | 95.16420 | | | 877,708,678,000,000.00 | 1,302,380,337,500 | 781,939,859,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R2030 SPOT | | | | | | | | | 7,708,678,000,000.00 | 302,380,337,500 | 781,939,859,700 |
| Total For R2030 | | | | | | | | | 7,708,678,000,000.00 | 302,380,337,500 | 781,939,859,700 |
| R2032 On 31/03/2032 Spot Bond | | | 9.39500 | 93.01151 | 9.39500 | 92.98818 | | | 742,182,884,661,500.00 | 611,195,623,700 | 882,652,462,500 |
| Total R2032 SPOT | | | | | | | | | 12,182,884,661,500.00 | 611,195,623,700 | 382,652,462,500 |
| Total For R2032 | | | | | | | | | 12,182,884,661,500.00 | 611,195,623,700 | 382,652,462,500 |
| R2035 On 28/02/2035 Spot Bond | | | 9.66000 | 96.00375 | 9.66000 | 95.97914 | | | 917,192,462,776,000.00 | 612,545,803,600 | 746,177,575,000 |
| Total R2035 SPOT | | | | | | | | | 17,192,462,776,000.00 | 612,545,803,600 | 746,177,575,000 |
| Total For R2035 | | | | | | | | | 17,192,462,776,000.00 | 612,545,803,600 | 746,177,575,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.76000 | 92.37958 | 9.76000 | 92.35526 | | | 734,076,768,000,000.00 | 177,671,800,000 | 879,449,226,950 |
| Total R2037 SPOT | | | | | | | | | 14,076,768,000,000.00 | 177,671,800,000 | 379,449,226,950 |
| Total For R2037 | | | | | | | | | 14,076,768,000,000.00 | 177,671,800,000 | 379,449,226,950 |
| R2040 On 31/01/2040 Spot Bond | | | 9.86000 | 95.53174 | 9.86000 | 95.50635 | | | 430,705,376,000,000.00 | 449,361,600,000 | 773,206,788,200 |
| Total R2040 SPOT | | | | | | | | | 10,705,376,000,000.00 | 449,361,600,000 | 773,206,788,200 |
| Total For R2040 | | | | | | | | | 10,705,376,000,000.00 | 449,361,600,000 | 773,206,788,200 |
| R2044 On 31/01/2044 Spot Bond | | | 9.88000 | 92.59792 | 9.88000 | 92.57326 | | | 299,621,874,000,000.00 | 637,613,550,000 | 948,521,709,000 |
| Total R2044 SPOT | | | | | | | | | 19,621,874,000,000.00 | 637,613,550,000 | 948,521,709,000 |
| Total For R2044 | | | | | | | | | 19,621,874,000,000.00 | 637,613,550,000 | 948,521,709,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.83500 | 91.92317 | 9.83500 | 91.89919 | | | 293,431,381,909,000.00 | 1,351,645,285,400 | 1,538,006,083,300 |
| Total R2048 SPOT | | | | | | | | | 13,431,381,909,000.00 | 351,645,285,400 | 538,006,083,300 |
| Total For R2048 | | | | | | | | | 13,431,381,909,000.00 | 351,645,285,400 | 538,006,083,300 |
| R207 On 15/01/2020 Spot Bond | | | 6.36000 | 103.32101 | 6.36000 | 103.30315 | | | 44,731,495,440,000.00 | 7,033,254,000 | 97,033,602,900 |
| Total R207 SPOT | | | | | | | | | 14,731,495,440,000.00 | 7,033,254,000 | 97,033,602,900 |
| Total For R207 | | | | | | | | | 14,731,495,440,000.00 | 7,033,254,000 | 97,033,602,900 |
| R208 On 31/03/2021 Spot Bond | | | 6.57000 | 101.49077 | 6.59000 | 101.43887 | | | 310,117,120,000,000.00 | 351,616,000,000 | 566,302,827,900 |
| Total R208 SPOT | | | | | | | | | 10,117,120,000,000.00 | 351,616,000,000 | 566,302,827,900 |
| Total For R208 | | | | | | | | | 10,117,120,000,000.00 | 351,616,000,000 | 566,302,827,900 |
| R209 On 31/03/2036 Spot Bond | | | 9.62500 | 73.24064 | 9.62000 | 73.25443 | | | 100,617,712,500,000.00 | 322,142,100,000 | 326,207,500,000 |
| Total R209 SPOT | | | | | | | | | 10,617,712,500,000.00 | 322,142,100,000 | 326,207,500,000 |
| Total For R209 | | | | | | | | | 10,617,712,500,000.00 | 322,142,100,000 | 326,207,500,000 |
| R210 On 31/03/2028 Spot Bond | | | 3.13000 | 187.99118 | 3.13000 | 187.92407 | | | 3,956,320,000,000.00 | 1,264,000,000 | 55,927,740,800 |
| Total R210 SPOT | | | | | | | | | 3,956,320,000,000.00 | 1,264,000,000 | 55,927,740,800 |
| Total For R210 | | | | | | | | | 3,956,320,000,000.00 | 1,264,000,000 | 55,927,740,800 |
| R212 On 31/01/2022 Spot Bond | | | 2.47000 | 159.90040 | 2.48000 | 159.80558 | | | 953,942,899,000,000.00 | 386,211,700,000 | 248,120,700,000 |
| Total R212 SPOT | | | | | | | | | 13,942,899,000,000.00 | 386,211,700,000 | 248,120,700,000 |
| Total For R212 | | | | | | | | | 13,942,899,000,000.00 | 386,211,700,000 | 248,120,700,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.26500 | 85.80224 | 9.26000 | 85.81258 | | | 826,771,052,514,500.00 | 952,700,599,300 | 628,075,053,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R213 SPOT | | | | | | | | | 26,771,052,514,500.00 | 952,700,599,300 | 528,075,053,900 |
| Total For R213 | | | | | | | | | 26,771,052,514,500.00 | 952,700,599,300 | 528,075,053,900 |
| R214 On 28/02/2041 Spot Bond | | | 9.84000 | 71.93909 | 9.84000 | 71.92031 | | | 548,585,603,480,000.00 | 462,254,634,500 | 672,287,596,800 |
| Total R214 SPOT | | | | | | | | | 18,585,603,480,000.00 | 462,254,634,500 | 572,287,596,800 |
| Total For R214 | | | | | | | | | 18,585,603,480,000.00 | 462,254,634,500 | 572,287,596,800 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.28219 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | 0.00 | 0 | 0 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | 0.00 | 0 | 0 |
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | 0.00 | 0 | 0 |
| RDF08I On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | 0.00 | 0 | 0 |
| RDF09I On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | 0.00 | 0 | 0 |
| RDF10I On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | 0.00 | 0 | 0 |
| RDF11I On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | 0.00 | 0 | 0 |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF18I On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF18U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.76077 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.78959 | | | | 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 | 102.86356 | | | | 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 | 99.99996 | | | | 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 | 101.98661 | | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 102.08730 | | | | 0.00 | 0 | 100,000,000 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.16933 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.09481 | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| RDFB1:On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.79540 | | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 05/12/2023 Spot Bond | | | | | 0.00000 | 99.95483 | | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.49676 | | | | 0.00 | 0 | 0 |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.51081 | | | | 0.00 | 0 | 0 |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.52211 | | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 22/03/2022 Spot Bond | | | | | 0.00000 | 101.70060 | | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2:On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.74831 | | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.79798 | | | | 0.00 | 0 | 0 |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2:On 29/03/2024 Spot Bond | | | | | 0.00000 | 101.60218 | | | | 0.00 | 0 | 0 |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2019 Spot Bond | | | | | 0.00000 | 99.97926 | | | | 0.00 | 0 | 0 |
| Total RDFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.07363 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RDFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 100.44396 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 28/07/2019 Spot Bond | | | | | 0.00000 | 100.75433 | | | | 0.00 | 0 | 0 |
| Total RDFC47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC47 | | | | | | | | | | 0.00 | 0 | 0 |
| REB16I On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB16U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC1 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.30981 | | | | 0.00 | 0 | 0 |
| Total REBC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC15 | | | | | | | | | | 0.00 | 0 | 0 |
| RED111 On 12/03/2020 Spot Bond | | | | | 0.00000 | 102.54084 | | | | 0.00 | 0 | 0 |
| Total RED111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED111 | | | | | | | | | | 0.00 | 0 | 0 |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.60479 | | | | 0.00 | 0 | 0 |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 101.96861 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 102.20826 | | | | 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 | 102.46382 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 100.24221 | | | | 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 | 99.93627 | | | | 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 | 104.83907 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | 0 |
| RED60: On 09/03/2022 Spot Bond | | | | | 0.00000 | 106.02410 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70: On 17/04/2022 Spot Bond | | | | | 0.00000 | 102.41529 | | | | 0.00 | 0 | 200,000,000 |
| Total RED702 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For RED702 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 101.94581 | | | | 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 | 100.87045 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES03I On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 100.17282 | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| Total For RES34 | | | | | | | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.93984 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.01488 | | | | 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 | 100.70763 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.19943 | | | | 0.00 | 0 | 0 |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 100.08969 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES42U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| RES45I On 03/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES45U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES45U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI0€ On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 7.69000 | 105.10236 | 7.69000 | 105.08070 | | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 9.23000 | 100.86225 | 9.23000 | 100.83725 | | | | 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 | | | 10.86000 | 96.24270 | 10.86000 | 96.21474 | | | | 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 | 106.93800 | 10.00000 | 106.91000 | | | | 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 | 100.97275 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 102.16280 | | | | 0.00 | 0 | 120,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.03550 | | | | 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 | 100.82029 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total SBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 101.92476 | | | 0.00 | 20,000,000 | 30,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 20,000,000 | 30,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 20,000,000 | 30,000,000 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.12177 | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 9.78000 | 104.72334 | 9.78000 | 104.69617 | | | 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 | 103.52561 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 104.99225 | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 9.04000 | 106.78216 | 9.04000 | 106.75636 | | | 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 | 100.81141 | | | 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 | 102.85137 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 7.97000 | 108.65829 | 7.97000 | 108.63496 | | 16,697,150,000,000.00 | 2,095,000,000 | 2,365,000,000 | |
| Total SBS19 SPOT | | | | | | | | 16,697,150,000,000.00 | 2,095,000,000 | 2,365,000,000 | |
| Total For SBS19 | | | | | | | | 16,697,150,000,000.00 | 2,095,000,000 | 2,365,000,000 | |
| SBS20 On 15/05/2026 Spot Bond | | | 9.19500 | 104.85375 | 9.19500 | 104.82814 | | 0.00 | 0 | 0 | |
| Total SBS20 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS20 | | | | | | | | 0.00 | 0 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.05975 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|-------------|------------------|----------------------|
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.58000 | 108.79047 | 8.58000 | 108.76522 | | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 7.22500 | 99.84189 | 7.22500 | 99.82217 | | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.33500 | 94.49516 | 9.33500 | 94.47173 | | | | 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 | 99.82691 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.42500 | 101.78510 | 9.42500 | 101.75936 | | | | 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 | 101.76839 | | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.32500 | 105.26497 | 9.32500 | 105.23891 | | | | 0.00 | 0 | 3,500,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | | 0.00000 | 101.21291 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 7.91500 | 102.79682 | 7.91500 | 102.77478 | | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.03000 | 103.40375 | 9.03000 | 103.37852 | | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 9.95500 | 101.76800 | 9.95500 | 101.74068 | | | | 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 | | | 8.29500 | 101.09945 | 8.29500 | 101.07713 | | | 13,552,371,000,000.00 | | 1,633,800,000 | 1,396,900,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total SBS4 SPOT | | | | | | | | | 13,552,371,000,000.00 | 1,633,800,000 | 1,396,900,000 |
| Total For SBS4 | | | | | | | | | 13,552,371,000,000.00 | 1,633,800,000 | 1,396,900,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.06526 | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.39000 | 105.27683 | 8.39000 | 105.25332 | | | 7,551,000,000,000.00 | 900,000,000 | 1,800,000,000 |
| Total SBS41 SPOT | | | | | | | | | 7,551,000,000,000.00 | 900,000,000 | 1,800,000,000 |
| Total For SBS41 | | | | | | | | | 7,551,000,000,000.00 | 900,000,000 | 1,800,000,000 |
| SBS42 On 12/11/2025 Spot Bond | | | 9.10500 | 108.00718 | 9.10500 | 107.98105 | | | 0.00 | 0 | 70,000,000 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.42500 | 108.65893 | 9.42500 | 108.63174 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.42368 | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 8.49500 | 109.89982 | 8.49500 | 109.87456 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.05727 | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.04197 | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.89230 | | | 0.00 | 0 | 0 |
| Total SBS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS49 | | | | | | | | | 0.00 | 0 | 0 |
| SBS50 On 31/01/2022 Spot Bond | | | 8.76000 | 104.83330 | 8.76000 | 104.80848 | | | 0.00 | 0 | 0 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 0 |
| SBS51 On 31/01/2024 Spot Bond | | | 9.51500 | 9.51500 | 9.51500 | 104.25720 | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.24918 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.35500 | | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.14455 | | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 100.79154 | | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 8.33500 | 101.42102 | 8.33500 | 101.39827 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.25481 | | | | 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 | 102.06536 | | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 101.26209 | | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.91700 | | | | 0.00 | 0 | 0 |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.80319 | | | | 0.00 | 0 | 0 |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.81221 | | | | 0.00 | 0 | 0 |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 100.83424 | | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.45216 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.58000 | 288.72841 | 3.58000 | 288.62168 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.32500 | 4.32500 | 4.32500 | 205.27147 | | | | 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 | 108.70099 | | | | 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 | 106.87231 | | | | 0.00 | 0 | 0 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.82804 | | | | 0.00 | 0 | 0 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.95334 | | | | 0.00 | 0 | 200,000,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 100.07241 | | | | 0.00 | 0 | 0 |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT203 On 03/12/2023 Spot Bond | | | 9.63000 | 102.76769 | 9.63000 | 102.74128 | | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 101.29186 | | | | 0.00 | 0 | 0 |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.87522 | | | | 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 | 101.87536 | | | | 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 | 101.69797 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 102.13212 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.47169 | | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.48423 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.45972 | | | | 0.00 | 0 | 0 |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.47253 | | | | 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 | 100.49212 | | | | 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 | 100.49695 | | | | 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 | 100.49789 | | | | 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 | 100.50054 | | | | 0.00 | 0 | 400,000,000 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| SLRC1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.53343 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.54373 | | | | 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 | 100.51975 | | | | 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 | 100.53106 | | | | 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 | 102.91125 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 9.83000 | 107.77824 | 9.83000 | 107.74998 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 103.06680 | | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.80824 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.71888 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.21847 | | | | 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 | 100.42125 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.42150 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.32180 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.43388 | | | | 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 | 99.82828 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.14603 | | | | 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 | 101.71157 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.95911 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS042L On 02/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS042U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS042U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | | 0.00 | 0 | 0 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SS051U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 7.93500 | 101.16642 | 7.93500 | 101.14492 | | | | 0.00 | 0 | 25,900,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 25,900,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 25,900,000 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.16000 | 98.83973 | 8.16000 | 98.81814 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.16000 | 98.83973 | 8.16000 | 98.81814 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 31/01/2025 Spot Bond | | | 4.35500 | 4.35500 | 4.35500 | 126.26241 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 21/12/2026 Spot Bond | | | 9.97500 | 107.48720 | 9.97500 | 107.45845 | | | | 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 | | | 11.13000 | 75.10064 | 11.13000 | 75.07854 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 25/09/2019 Spot Bond | | | | | 0.00000 | 101.76249 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.89171 | | | | 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 | 101.92408 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 02/06/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 17/11/2020 Spot Bond | | | | | 0.00000 | 100.43381 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.00013 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN037 On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 103.35366 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.21272 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN040 On 13/10/2023 Spot Bond | | | 8.98000 | 104.25643 | 8.98000 | 104.23142 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN041 On 31/01/2038 Spot Bond | | | 4.39000 | 104.61723 | 4.39000 | 104.57622 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN043 On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.01712 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN044 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.88592 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN046 On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.34817 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN047 On 08/12/2023 Spot Bond | | | 3.71000 | 3.71000 | 3.71000 | 287.12299 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN050 On 26/09/2020 Spot Bond | | | | | 0.00000 | 101.55465 | | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN051 On 26/10/2020 Spot Bond | | | | | 0.00000 | 101.07827 | | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN052 On 26/10/2020 Spot Bond | | | 6.64200 | 103.16155 | 6.64200 | 103.14314 | | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN053 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.94306 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN054 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.76591 | | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN055 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN057 On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN058 On 05/10/2022 Spot Bond | | | | | 0.00000 | 101.32844 | | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN060 On 31/03/2028 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 171.05334 | | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN061 On 31/01/2025 Spot Bond | | | 3.74000 | 3.74000 | 3.74000 | 130.37750 | | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN062 On 31/01/2038 Spot Bond | | | 4.73000 | 4.73000 | 4.73000 | 99.68272 | | | | 0.00 | 0 | 0 |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN063 On 31/03/2029 Spot Bond | | | 3.99000 | 3.99000 | 3.99000 | 94.50874 | | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN064 On 31/03/2028 Spot Bond | | | 4.31000 | 4.31000 | 4.31000 | 171.57824 | | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN065 On 14/05/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN066 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.14759 | | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.14583 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.14144 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 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 | 102.00063 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.97005 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.89691 | | | | 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 | 101.23005 | | | | 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 | 101.94600 | | | | 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 | 102.63683 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.17719 | | | | 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 | 99.77787 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.70480 | | | | 0.00 | 0 | 0 |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 07/12/2033 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 210.48603 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 10/10/2019 Spot Bond | | | | | 0.00000 | 101.19954 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.49500 | 99.26124 | 9.49500 | 99.23608 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.47426 | | | | 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 | | | 8.01000 | 102.75610 | 8.01000 | 102.73393 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.33288 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 7.91000 | 105.80952 | 7.91000 | 105.78684 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.32524 | | | | 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 | | | 8.01000 | 105.52295 | 8.01000 | 105.50006 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.19726 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 7.96000 | 104.77206 | 7.96000 | 104.74946 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A21 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.40921 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A10 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.31827 | | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.32504 | | | | 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 | 101.64854 | 8.55000 | 101.62541 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.29560 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2020 Spot Bond | | | | | 0.00000 | 101.33814 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.16163 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.85537 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 102.07774 | | | | 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 | 101.78611 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.50713 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.27631 | | | | 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 | 100.78942 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.08386 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 101.22686 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.29246 | | | | 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 | 99.99992 | | | | 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 | 99.99984 | | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.41900 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.68384 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.71457 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS16C On 25/04/2020 Spot Bond | | | | | 0.00000 | 100.86522 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TFS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS160 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.15736 | | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.16011 | | | | 0.00 | 0 | 0 |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.31834 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 7.96000 | 7.96000 | 7.96000 | 102.81368 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.32531 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | 7.87000 | 102.54539 | 7.87000 | 102.52364 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.32531 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/08/2019 Spot Bond | | | 7.98000 | 102.40861 | 7.98000 | 102.38660 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.34100 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.34100 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.34100 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.34100 | | | | 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 | 100.53867 | | | | 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 | 100.53867 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.36885 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.36851 | | | | 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 | 100.48150 | | | | 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 | 100.47939 | | | | 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 | 100.49413 | | | | 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 | 100.47943 | | | | 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 | 100.49712 | | | | 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 | | | 8.11000 | 104.00331 | 8.11000 | 103.98047 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.02805 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | 8.00000 | 104.56974 | 8.00000 | 104.54708 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.34088 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.34123 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.35131 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.33721 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.33984 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.36521 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.36799 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.36869 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.36792 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.38430 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.47936 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.47936 | | | | 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 | 100.48970 | | | | 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 | 100.47450 | | | | 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 | 100.48625 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.70761 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.32990 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.89000 | 105.23175 | 7.89000 | 105.20962 | | | | 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 | 100.50042 | | | | 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 | 101.45789 | | | | 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 | | | 8.05000 | 103.20105 | 8.05000 | 103.17891 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.35105 | | | | 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 | 100.78011 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.33649 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.36836 | | | | 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 | 101.67643 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.35729 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.47176 | | | | 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 | 100.46455 | | | | 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 | 101.51201 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.31458 | | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.32164 | | | | 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 | 100.33923 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.57430 | | | | 0.00 | 0 | 0 |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.14126 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A5 On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.30972 | | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A7 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.31329 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A8 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.32929 | | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.32651 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.06885 | | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.34561 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.93146 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.33728 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.44623 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.42900 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.41105 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A12 On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.20001 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B-On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.19538 | | | | 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 | 101.61377 | | | | 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 | 101.80819 | | | | 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 | | | 7.75000 | 7.75000 | 7.75000 | 100.39019 | | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R-On 22/02/2020 Spot Bond | | | 100.00000 | 64.32789 | 100.00000 | 64.20584 | | | | 0.00 | 0 | 0 |
| TL20/R-On 25/11/2020 Spot Bond | | | 10.00000 | 106.93800 | 10.00000 | 106.91000 | | | | 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 | 99.97794 | | | | 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 | 99.95432 | | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 8.77000 | 102.96116 | 8.77000 | 102.93715 | | | | 0.00 | 0 | 4,200,000,000 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 4,200,000,000 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 4,200,000,000 |
| TL25 On 04/09/2024 Spot Bond | | | 9.28000 | 103.54938 | 9.28000 | 103.52386 | | | | 0.00 | 0 | 10,000,000 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.25294 | | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.22803 | | | | 0.00 | 0 | 200,000,000 |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TL28 On 24/04/2025 Spot Bond | | | 9.74500 | 98.97374 | 9.74500 | 98.94802 | | | | 0.00 | 0 | 0 |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | 0 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.99642 | | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC05 On 22/09/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TLC05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC05 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC07 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.49948 | | | | 0.00 | 0 | 0 |
| Total TLC07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC07 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.61769 | | | | 0.00 | 0 | 0 |
| Total TLC08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC08 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 8.09000 | 105.11558 | 8.09000 | 105.09294 | | | | 0.00 | 0 | 41,730,126,300 |
| Total TN20 SPOT | | | | | | | | | | 0.00 | 0 | 41,730,126,300 |
| Total For TN20 | | | | | | | | | | 0.00 | 0 | 41,730,126,300 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 44.05786 | 100.00000 | 43.96089 | | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 28.73644 | 100.00000 | 28.67319 | | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.03000 | 107.17187 | 9.03000 | 107.14615 | | | | 0.00 | 0 | 19,042,300,000 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 19,042,300,000 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 19,042,300,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 13.98612 | 100.00000 | 13.95533 | | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| TN25 On 19/08/2025 Spot Bond | | | 9.97500 | 100.56711 | 9.97500 | 100.54007 | | | 0.00 | 0 | 23,181,926,300 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 23,181,926,300 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 23,181,926,300 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.60754 | 100.00000 | 12.57932 | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN27 On 14/11/2027 Spot Bond | | | 10.15500 | 93.49328 | 10.15500 | 93.46813 | | | 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 | 9.41837 | 100.00000 | 9.39764 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 10.82000 | 99.51443 | 10.82000 | 99.48578 | | | 0.00 | 0 | 11,880,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 11,880,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 11,880,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.00271 | 8.00000 | 119.97699 | | | 0.00 | 0 | 0 |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | 0 |
| TN40 On 09/10/2040 Spot Bond | | | 11.74000 | 93.91811 | 11.74000 | 93.88883 | | | 0.00 | 0 | 10,000,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.61504 | 10.75000 | 101.58596 | | | 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 | 106.93800 | 10.00000 | 106.91000 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 8.20000 | 101.91854 | 8.20000 | 101.89628 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.26000 | 106.54943 | 8.26000 | 106.52574 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.06000 | 8.06000 | 8.06000 | 106.84996 | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.14833 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.20362 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.43578 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.52419 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 103.09861 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 103.09861 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.48568 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.49760 | | | | 0.00 | 0 | 0 |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | 8.68000 | 101.52838 | 8.68000 | 101.50494 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.48300 | | | | 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 | 100.49331 | | | | 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 | 100.57476 | | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.56352 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2020 Spot Bond | | | | | 0.00000 | 101.81238 | | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.94320 | | | | 0.00 | 0 | 0 |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 102.00502 | | | | 0.00 | 0 | 0 |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.98000 | 103.33797 | 8.98000 | 102.68345 | | | | 0.00 | 0 | 0 |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 102.23730 | | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11: On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12: On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13: On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14: On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSP228 On 19/03/2020 Spot Bond | | | | | 0.00000 | 93.70269 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP229 On 10/10/2019 Spot Bond | | | | | 0.00000 | 97.31594 | | | | 0.00 | 0 | 0 |
| Total TSP229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP229 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP230 On 09/04/2020 Spot Bond | | | | | 0.00000 | 93.42768 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP231 On 07/11/2019 Spot Bond | | | | | 0.00000 | 96.73052 | | | | 0.00 | 0 | 0 |
| Total TSP231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP231 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP232 On 07/05/2020 Spot Bond | | | | | 0.00000 | 92.82798 | | | | 0.00 | 0 | 0 |
| Total TSP232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP232 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.88284 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.04554 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.11394 | | | | 0.00 | 0 | 0 |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF01 On 26/01/2020 Spot Bond | | | | | 0.00000 | 101.81251 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC281 On 09/10/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TWC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC281 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC296 On 05/06/2019 Spot Bond | | | | | 0.00000 | 101.83715 | | | | 0.00 | 0 | 0 |
| Total TWC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC296 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TWC29 On 05/07/2019 Spot Bond | | | | | 0.00000 | 101.16879 | | | | 0.00 | 0 | 0 |
| Total TWC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC297 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 10/07/2019 Spot Bond | | | | | 0.00000 | 101.02135 | | | | 0.00 | 0 | 0 |
| Total TWC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC298 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 15/07/2019 Spot Bond | | | | | 0.00000 | 100.95882 | | | | 0.00 | 0 | 0 |
| Total TWC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC299 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 25/07/2019 Spot Bond | | | | | 0.00000 | 100.83595 | | | | 0.00 | 0 | 0 |
| Total TWC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC300 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 31/07/2019 Spot Bond | | | | | 0.00000 | 100.71055 | | | | 0.00 | 0 | 0 |
| Total TWC301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC301 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 14/08/2019 Spot Bond | | | | | 0.00000 | 100.39655 | | | | 0.00 | 0 | 0 |
| Total TWC302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC302 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 28/08/2019 Spot Bond | | | | | 0.00000 | 100.10390 | | | | 0.00 | 0 | 0 |
| Total TWC303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC303 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 23/08/2019 Spot Bond | | | | | 0.00000 | 100.20871 | | | | 0.00 | 0 | 0 |
| Total TWC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC304 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.37000 | 106.41612 | 8.37000 | 106.39241 | | | | 0.00 | 0 | 82,800,000 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 82,800,000 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 82,800,000 |
| UG26 On 09/03/2026 Spot Bond | | | 10.37500 | 107.10340 | 10.37500 | 107.07397 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA1U On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA2U On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| VCJA8L On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA9L On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VCJB6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8I On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | 0.00 | 0 | 0 |
| VCJB9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB9U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1I On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA5U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VCPA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA9U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA9U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB9U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB9U | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 99.84051 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.86947 | | | 0.00 | 0 | 0 |
| Total VKE09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE09 | | | | | | | | | 0.00 | 0 | 0 |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 101.38358 | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 101.01158 | | | 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 | 100.92885 | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.52125 | | | 0.00 | 0 | 900,000,000 |
| Total VKE13 SPOT | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For VKE13 | | | | | | | | | 0.00 | 0 | 900,000,000 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.16942 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | 0.00 | 0 | 0 |
| VR841L On 11/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR841U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR841U | | | | | | | | | 0.00 | 0 | 0 |
| VR844L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR844U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR844U | | | | | | | | | 0.00 | 0 | 0 |
| VR847L On 18/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR847U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR847U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| VR848L On 25/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR848U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR848U | | | | | | | | | | 0.00 | 0 | 0 |
| VR849L On 29/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR849U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR849U | | | | | | | | | | 0.00 | 0 | 0 |
| VR850L On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR850U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR850U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.63509 | | | | 0.00 | 0 | 7,500,000,000 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| Total For WHL01 | | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.55925 | | | | 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 | 102.35140 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------------|------------------------|
| WSP4 On 28/05/2020 Spot Bond | | | 7.00000 | 102.03314 | 7.00000 | 102.01407 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 7.43500 | 103.00233 | 7.43500 | 102.98191 | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/I On 28/05/2021 Spot Bond | | | 100.00000 | 27.39463 | 100.00000 | 27.33434 | | | 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 | | | 6.41000 | 97.96980 | 6.41000 | 97.95294 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.53e+017 | 302,814,821,400 | 372,822,758,767 |
| Total for SPOT : | | | | | | | | | 1.53e+017 | 302,814,821,400 | 372,822,758,767 |
| Total Futures | | | | | | | | | 1.53e+017 | 302,814,824,336 | 372,823,527,966 |
| Total Options | | | | | | | | | 0.00 | 0 | 114,402 |
| Grand Total: | | | | | | | | | 1.53e+017 | 302,814,824,336 | 372,823,642,368 |