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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2019

| 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 | | | 10.59359 | 80.52224 | 10.68549 | 79.97011 | | | 0.00 | 0 | 350 |
| ES33 On 07/11/2019 Bond Future | | | 10.70420 | 78.30908 | 10.79962 | 77.74616 | | | 0.00 | 0 | 0 |
| ES33 On 06/02/2020 Bond Future | | | 10.80480 | 79.78741 | 10.90365 | 79.21399 | | | 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 | | | 10.94872 | 81.98422 | 11.04565 | 81.32092 | | | 0.00 | 0 | 4,919 |
| ES42 On 07/11/2019 Bond Future | | | 11.05974 | 79.32800 | 11.16038 | 78.65165 | | | 0.00 | 0 | 0 |
| ES42 On 06/02/2020 Bond Future | | | 11.15715 | 80.82586 | 11.26125 | 80.13692 | | | 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 | | | 136.60152 | 136.60152 | 136.37680 | 136.37680 | | | 0.00 | 0 | 1,622 |
| I2025 On 07/11/2019 Bond Future | | | 139.31891 | 139.31891 | 139.08975 | 139.08975 | | | 0.00 | 0 | 200 |
| I2025 On 06/02/2020 Bond Future | | | 140.50738 | 140.50738 | 140.27410 | 140.27410 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 1,822 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 1,822 |
| I2029 On 01/08/2019 Bond Future | | | 103.07577 | 103.07577 | 103.06636 | 103.06636 | | | 0.00 | 0 | 4,110 |

| 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 | | | 104.03198 | 104.03198 | 104.02233 | 104.02233 | | | 0.00 | 0 | 150 |
| I2029 | On | 06/02/2020 | | | 106.02032 | 106.02032 | 106.01068 | 106.01068 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | 0.00 | 0 | 4,260 |
| Total For I2029 | | | | | | | | | | | 0.00 | 0 | 4,260 |
| I2033 | On | 01/08/2019 | | | 103.83966 | 103.83966 | 103.70932 | 103.70932 | | | 0.00 | 0 | 6,090 |
| I2033 | On | 07/11/2019 | | | 104.73530 | 104.73530 | 104.60233 | 104.60233 | | | 0.00 | 0 | 50 |
| I2033 | On | 06/02/2020 | | | 106.73700 | 106.73700 | 106.60166 | 106.60166 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | 0.00 | 0 | 6,140 |
| Total For I2033 | | | | | | | | | | | 0.00 | 0 | 6,140 |
| I2038 | On | 01/08/2019 | | | 121.60303 | 121.60303 | 121.05699 | 121.05699 | | | 0.00 | 0 | 11,341 |
| I2038 | On | 07/11/2019 | | | 124.02207 | 124.02207 | 123.46530 | 123.46530 | | | 0.00 | 0 | 0 |
| I2038 | On | 06/02/2020 | | | 124.73404 | 124.73404 | 124.16668 | 124.16668 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | 0.00 | 0 | 11,341 |
| Total For I2038 | | | | | | | | | | | 0.00 | 0 | 11,341 |
| I2046 | On | 01/08/2019 | | | 114.34703 | 114.34703 | 113.91650 | 113.91650 | | | 0.00 | 0 | 12,638 |
| I2046 | On | 07/11/2019 | | | 114.90225 | 114.90225 | 114.46324 | 114.46324 | | | 0.00 | 0 | 0 |
| I2046 | On | 06/02/2020 | | | 117.09851 | 117.09851 | 116.65102 | 116.65102 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | 0.00 | 0 | 12,638 |
| Total For I2046 | | | | | | | | | | | 0.00 | 0 | 12,638 |
| I2050 | On | 01/08/2019 | | | 117.93424 | 117.93424 | 117.68216 | 117.68216 | | | 0.00 | 0 | 11,027 |
| I2050 | On | 07/11/2019 | | | 120.28032 | 120.28032 | 120.02313 | 120.02313 | | | 0.00 | 0 | 0 |
| I2050 | On | 06/02/2020 | | | 120.74294 | 120.74294 | 120.48096 | 120.48096 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | 0.00 | 0 | 11,027 |
| Total For I2050 | | | | | | | | | | | 0.00 | 0 | 11,027 |
| R186 | On | 01/08/2019 | | | 8.02779 | 114.86079 | 8.11413 | 114.34815 | | 5.89 | 90,740,024.10 | 790 | 114,371 |
| R186 | On | 07/11/2019 | | | 8.06106 | 117.11509 | 8.15196 | 116.59242 | | 5.83 | 0.00 | 0 | 16,260 |
| R186 | On | 06/02/2020 | | | 8.08076 | 114.01946 | 8.17618 | 113.48708 | | 6.15 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | 90,740,024.10 | 790 | 130,631 |
| R186 | On | 01/08/2019 | 9.05 | Put | | | 1.40000 | 0.00140 | 0,420 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | 9.05 | Call | | | 5,371.13000 | 5.37113 | 5,882,790 | 6.97 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | 10.08 | Call | | | 10,903.60000 | 10.90360 | 11,416,240 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | 8.70 | Put | | | 22.72000 | 0.02272 | 9,270 | 6.63 | 0.00 | 0 | 3,100 |
| R186 | On | 01/08/2019 | 8.70 | Call | | | 3,423.66000 | 3.42366 | 3,922,850 | 6.63 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | 9.22 | Call | | | 6,309.71000 | 6.30971 | 6,822,180 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | 9.52 | Put | | | 0.01000 | 0.00001 | 0,000 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | 8.30 | Put | | | 272.85000 | 0.27285 | 152,570 | 6.15 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | 8.30 | Call | | | 1,366.37000 | 1.36637 | 1,758,730 | 6.15 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | 8.00 | Put | | | 0.00000 | 0.00000 | 734,030 | 5.89 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | 8.00 | Call | | | 0.00000 | 0.00000 | 568,390 | 5.89 | 352,401.80 | 620 | 620 |

| 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 | 7.75 | Put | | | 0.00000 | 0.00000 | 1,789,470 | 5.72 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.97 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 8.38 | Put | | | 175.87000 | 0.17587 | 92,420 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.38 | Call | | | 1,735.86000 | 1.73586 | 2,165,050 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 7,942.06000 | 7.94206 | 8,454,690 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 7.75 | Call | | | 0.00000 | 0.00000 | 119,670 | 5.72 | 74,195.40 | 620 | 620 |
| R186 | On | 01/08/2019 | Bond Future | 9.22 | Put | | | 0.23000 | 0.00023 | 0,060 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.55 | Call | | | 2,605.38000 | 2.60538 | 3,084,240 | 6.44 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.55 | Put | | | 62.46000 | 0.06246 | 28,680 | 6.44 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 7,995.91000 | 7.99591 | 8,508,550 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 8,049.73000 | 8.04973 | 8,562,370 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Put | | | 500.64000 | 0.50064 | 395,980 | 6.23 | 0.00 | 0 | 5,000 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Put | | | 1,335.98000 | 1.33598 | 1,109,490 | 5.82 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Call | | | 1,782.23000 | 1.78223 | 2,078,410 | 5.82 | 0.00 | 0 | 5,000 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Call | | | 1,686.88000 | 1.68688 | 1,974,020 | 5.80 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 4,826.86000 | 4.82686 | 5,279,510 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 314.54000 | 0.31454 | 244,520 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 4,731.15000 | 4.73115 | 5,181,250 | 6.46 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Put | | | 1,411.91000 | 1.41191 | 1,176,380 | 5.80 | 0.00 | 0 | 7,500 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 327.67000 | 0.32767 | 255,100 | 6.46 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Call | | | 3,752.68000 | 3.75268 | 4,170,690 | 6.23 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 4,778.95000 | 4.77895 | 5,230,340 | 6.47 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 321.04000 | 0.32104 | 249,760 | 6.47 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Put | | | 1,293.36000 | 1.29336 | 1,116,280 | 6.42 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Call | | | 3,440.88000 | 3.44088 | 3,797,960 | 6.43 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Put | | | 1,277.43000 | 1.27743 | 1,102,130 | 6.43 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Call | | | 3,364.36000 | 3.36436 | 3,717,860 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Put | | | 1,309.48000 | 1.30948 | 1,130,600 | 6.41 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Call | | | 3,402.54000 | 3.40254 | 3,757,840 | 6.42 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 426,597.20 | 1,240 | 39,840 |
| Total For R186 | | | | | | | | | | | | 91,166,621.30 | 2,030 | 170,471 |
| R197 | On | 01/08/2019 | Bond Future | | | 302.65071 | 302.65071 | 302.50736 | 302.50736 | | | 0.00 | 0 | 2,507 |
| R197 | On | 07/11/2019 | Bond Future | | | 308.67131 | 308.67131 | 308.52518 | 308.52518 | | | 0.00 | 0 | 0 |
| R197 | On | 06/02/2020 | Bond Future | | | 306.90852 | 306.90852 | 306.76000 | 306.76000 | | | 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 | | | 233.38582 | 233.38582 | 233.36362 | 233.36362 | | | 0.00 | 0 | 9,503 |
| R202 | On | 07/11/2019 | Bond Future | | | 238.02856 | 238.02856 | 238.00594 | 238.00594 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R202 | On | 06/02/2020 | Bond Future | | | 238.50802 | 238.50802 | 238.48520 | 238.48520 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 9,503 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 9,503 |
| R2023 | On | 01/08/2019 | Bond Future | | | 7.08558 | 105.40331 | 7.20261 | 105.03609 | | 2.35 | 1,061,832,944.94 | 10,074 | 64,146 |
| R2023 | On | 07/11/2019 | Bond Future | | | 7.06186 | 103.54037 | 7.18971 | 103.16600 | | 2.56 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | | | 7.01345 | 105.49488 | 7.15319 | 105.11357 | | 2.60 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 1,061,832,944.94 | 10,074 | 64,146 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 0.00000 | 0.00000 | 0,000 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 5,265.65000 | 5.26565 | 5,632,870 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 0.00000 | 0.00000 | 0,000 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 5,294.98000 | 5.29498 | 5,662,200 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 0.00000 | 0.00000 | 0,000 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 5,236.32000 | 5.23632 | 5,603,540 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 2,403.64000 | 2.40364 | 2,736,410 | 3.42 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 126.63000 | 0.12663 | 85,030 | 3.42 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 2,429.97000 | 2.42997 | 2,763,430 | 3.43 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 124.56000 | 0.12456 | 83,650 | 3.43 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 2,456.23000 | 2.45623 | 2,790,370 | 3.44 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 122.42000 | 0.12242 | 82,190 | 3.44 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 463.68000 | 0.46368 | 352,690 | 2.81 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 1,468.43000 | 1.46843 | 1,736,040 | 2.79 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 475.86000 | 0.47586 | 362,160 | 2.79 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 1,489.33000 | 1.48933 | 1,758,280 | 2.80 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 469.87000 | 0.46987 | 357,510 | 2.80 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 1,510.03000 | 1.51003 | 1,780,350 | 2.81 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 1,061,832,944.94 | 10,074 | 64,146 |
| R2030 | On | 01/08/2019 | Bond Future | | | 8.69194 | 95.42967 | 8.76821 | 94.92976 | | 8.60 | 452,527,495.14 | 4,742 | 72,633 |
| R2030 | On | 07/11/2019 | Bond Future | | | 8.74050 | 97.30267 | 8.81980 | 96.79293 | | 8.56 | 0.00 | 0 | 200 |
| R2030 | On | 06/02/2020 | Bond Future | | | 8.77916 | 95.13022 | 8.86144 | 94.61102 | | 8.97 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 452,527,495.14 | 4,742 | 72,833 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 0.66000 | 0.00066 | 0,220 | 10.17 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.77 | Put | | | 796.04000 | 0.79604 | 556,060 | 8.63 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.77 | Call | | | 807.73000 | 0.80773 | 1,067,660 | 8.63 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.67 | Put | | | 1,157.34000 | 1.15734 | 852,050 | 8.51 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.67 | Call | | | 512.98000 | 0.51298 | 707,600 | 8.51 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Put | | | 128.08000 | 0.12808 | 71,340 | 9.17 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Call | | | 2,578.97000 | 2.57897 | 3,022,140 | 9.17 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Put | | | 2,846.73000 | 2.84673 | 2,385,980 | 8.10 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Call | | | 62.25000 | 0.06225 | 101,410 | 8.10 | 0.00 | 0 | 2,025 |

| 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 | 9.24 | Call | | | 3,093.24000 | 3.09324 | 3,556,800 | 9.33 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.24 | Put | | | 76.89000 | 0.07689 | 40,540 | 9.33 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.27 | Put | | | 64.48000 | 0.06448 | 33,380 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.27 | Call | | | 3,268.30000 | 3.26830 | 3,737,110 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.68 | Call | | | 5,719.80000 | 5.71980 | 6,217,090 | 10.06 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.68 | Put | | | 4.37000 | 0.00437 | 1,750 | 10.06 | 0.00 | 0 | 4,800 |
| R2030 | On | 01/08/2019 | Bond Future | 9.08 | Call | | | 2,194.67000 | 2.19467 | 2,616,340 | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.08 | Put | | | 186.80000 | 0.18680 | 108,560 | 9.05 | 0.00 | 0 | 6,570 |
| R2030 | On | 01/08/2019 | Bond Future | 9.22 | Put | | | 86.34000 | 0.08634 | 46,080 | 9.30 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 7,143.59000 | 7.14359 | 7,643,140 | 10.17 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 0.54000 | 0.00054 | 0,180 | 10.17 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 7,025.91000 | 7.02591 | 7,525,380 | 10.17 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.22 | Call | | | 2,977.43000 | 2.97743 | 3,437,080 | 9.30 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 9.69 | Call | | | 5,779.60000 | 5.77960 | 6,277,060 | 10.08 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.69 | Put | | | 4.07000 | 0.00407 | 1,620 | 10.08 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 7,084.78000 | 7.08478 | 7,584,290 | 10.17 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 0.60000 | 0.00060 | 0,200 | 10.17 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Put | | | 2,672.83000 | 2.67283 | 2,365,180 | 8.42 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Put | | | 1,168.06000 | 1.16806 | 996,210 | 9.00 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 638.27000 | 0.63827 | 533,570 | 9.59 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 4,794.67000 | 4.79467 | 5,201,210 | 9.60 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 627.42000 | 0.62742 | 524,220 | 9.60 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 5,861.53000 | 5.86153 | 6,295,470 | 9.96 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 438.73000 | 0.43873 | 362,930 | 9.96 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Call | | | 3,065.43000 | 3.06543 | 3,403,320 | 9.00 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Call | | | 1,251.02000 | 1.25102 | 1,453,110 | 8.42 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Put | | | 1,207.46000 | 1.20746 | 1,031,100 | 8.97 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Call | | | 2,980.00000 | 2.98000 | 3,313,380 | 8.97 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Put | | | 2,791.47000 | 2.79147 | 2,475,540 | 8.39 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Call | | | 1,173.43000 | 1.17343 | 1,367,240 | 8.39 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 4,695.60000 | 4.69560 | 5,099,130 | 9.57 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 649.15000 | 0.64915 | 542,940 | 9.57 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Call | | | 6,171.19000 | 6.17119 | 6,611,860 | 10.04 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Put | | | 393.92000 | 0.39392 | 324,850 | 10.04 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 4,745.14000 | 4.74514 | 5,150,180 | 9.59 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 3,712.54000 | 3.71254 | 4,037,030 | 9.45 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 1,859.67000 | 1.85967 | 1,664,960 | 9.45 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 3,632.10000 | 3.63210 | 3,953,130 | 9.42 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 1,901.85000 | 1.90185 | 1,703,680 | 9.42 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 3,672.10000 | 3.67210 | 3,994,870 | 9.44 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 1,880.51000 | 1.88051 | 1,684,080 | 9.44 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total R2030 Option | | | | | | | | | | 0.00 | 0 | 48,120 |
| Total For R2030 | | | | | | | | | | 452,527,495.14 | 4,742 | 120,953 |
| R2032 On 01/08/2019 Bond Future | | | 9.04303 | 96.96108 | 9.11927 | 96.41875 | | 9.65 | | 0.00 | 0 | 49,403 |
| R2032 On 07/11/2019 Bond Future | | | 9.10169 | 94.70356 | 9.18077 | 94.15061 | | 9.98 | | 0.00 | 0 | 0 |
| R2032 On 06/02/2020 Bond Future | | | 9.14948 | 96.49150 | 9.23128 | 95.92827 | | 9.97 | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 49,403 |
| R2032 On 01/08/2019 Bond Future | 10.11 | Put | | | 4.28000 | 0.00428 | 1,760 | 11.39 | | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.09 | Call | | | 6,546.31000 | 6.54631 | 7,085,720 | 11.39 | | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.09 | Put | | | 5.02000 | 0.00502 | 2,100 | 11.39 | | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.10 | Call | | | 6,609.94000 | 6.60994 | 7,149,560 | 11.39 | | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.10 | Put | | | 4.63000 | 0.00463 | 1,920 | 11.39 | | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.11 | Call | | | 6,673.54000 | 6.67354 | 7,213,350 | 11.39 | | 0.00 | 0 | 0 |
| R2032 On 07/11/2019 Bond Future | 9.72 | Call | | | 4,537.47000 | 4.53747 | 4,953,580 | 10.69 | | 0.00 | 0 | 0 |
| R2032 On 07/11/2019 Bond Future | 9.72 | Put | | | 884.40000 | 0.88440 | 747,560 | 10.69 | | 0.00 | 0 | 0 |
| R2032 On 07/11/2019 Bond Future | 9.70 | Call | | | 4,435.32000 | 4.43532 | 4,847,640 | 10.65 | | 0.00 | 0 | 0 |
| R2032 On 07/11/2019 Bond Future | 9.70 | Put | | | 914.17000 | 0.91417 | 773,540 | 10.65 | | 0.00 | 0 | 0 |
| R2032 On 07/11/2019 Bond Future | 9.71 | Call | | | 4,486.31000 | 4.48631 | 4,900,540 | 10.67 | | 0.00 | 0 | 0 |
| R2032 On 07/11/2019 Bond Future | 9.71 | Put | | | 899.17000 | 0.89917 | 760,450 | 10.67 | | 0.00 | 0 | 0 |
| R2032 On 06/02/2020 Bond Future | 9.39 | Put | | | 2,416.25000 | 2.41625 | 2,177,720 | 10.11 | | 0.00 | 0 | 0 |
| R2032 On 06/02/2020 Bond Future | 9.40 | Call | | | 3,535.52000 | 3.53552 | 3,862,220 | 10.12 | | 0.00 | 0 | 0 |
| R2032 On 06/02/2020 Bond Future | 9.40 | Put | | | 2,388.43000 | 2.38843 | 2,151,900 | 10.12 | | 0.00 | 0 | 0 |
| R2032 On 06/02/2020 Bond Future | 9.38 | Call | | | 3,456.48000 | 3.45648 | 3,779,160 | 10.10 | | 0.00 | 0 | 0 |
| R2032 On 06/02/2020 Bond Future | 9.38 | Put | | | 2,444.34000 | 2.44434 | 2,203,790 | 10.10 | | 0.00 | 0 | 0 |
| R2032 On 06/02/2020 Bond Future | 9.39 | Call | | | 3,495.90000 | 3.49590 | 3,820,600 | 10.11 | | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 49,403 |
| R2035 On 01/08/2019 Bond Future | | | 9.31870 | 100.21452 | 9.41006 | 99.49513 | | 10.45 | | 306,355,787.64 | 3,057 | 79,636 |
| R2035 On 07/11/2019 Bond Future | | | 9.38345 | 97.67908 | 9.47804 | 96.94556 | | 10.85 | | 0.00 | 0 | 0 |
| R2035 On 06/02/2020 Bond Future | | | 9.43970 | 99.52294 | 9.53743 | 98.77575 | | 10.87 | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 306,355,787.64 | 3,057 | 79,636 |
| R2035 On 01/08/2019 Bond Future | 10.23 | Put | | | 18.73000 | 0.01873 | 7,870 | 12.30 | | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.24 | Call | | | 6,205.28000 | 6.20528 | 6,914,410 | 12.31 | | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.24 | Put | | | 17.62000 | 0.01762 | 7,360 | 12.31 | | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.22 | Call | | | 6,065.49000 | 6.06549 | 6,773,400 | 12.28 | | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.22 | Put | | | 19.88000 | 0.01988 | 8,400 | 12.28 | | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.23 | Call | | | 6,135.41000 | 6.13541 | 6,843,940 | 12.30 | | 0.00 | 0 | 0 |
| R2035 On 07/11/2019 Bond Future | 10.21 | Put | | | 752.10000 | 0.75210 | 612,770 | 12.13 | | 0.00 | 0 | 3,500 |
| R2035 On 07/11/2019 Bond Future | 9.88 | Call | | | 4,296.81000 | 4.29681 | 4,813,930 | 11.44 | | 0.00 | 0 | 0 |
| R2035 On 07/11/2019 Bond Future | 9.88 | Put | | | 1,269.58000 | 1.26958 | 1,053,180 | 11.44 | | 0.00 | 0 | 0 |
| R2035 On 07/11/2019 Bond Future | 9.89 | Call | | | 4,350.17000 | 4.35017 | 4,870,070 | 11.46 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 1,249.44000 | 1.24944 | 1,035,820 | 11.46 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 4,243.67000 | 4.24367 | 4,757,980 | 11.42 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 5,124.86000 | 5.12486 | 4,561,180 | 9.83 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 675.71000 | 0.67571 | 845,550 | 9.83 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Put | | | 2,249.73000 | 2.24973 | 1,915,330 | 10.88 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Call | | | 2,572.50000 | 2.57250 | 2,971,620 | 10.88 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Call | | | 6,159.86000 | 6.15986 | 6,754,050 | 12.13 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 1,290.02000 | 1.29002 | 1,070,810 | 11.42 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 3,084.08000 | 3.08408 | 2,742,970 | 10.97 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Call | | | 3,523.86000 | 3.52386 | 3,932,640 | 10.98 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Put | | | 3,049.95000 | 3.04995 | 2,711,540 | 10.98 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Call | | | 3,565.46000 | 3.56546 | 3,976,930 | 10.99 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Put | | | 3,016.13000 | 3.01613 | 2,680,410 | 10.99 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Call | | | 3,482.48000 | 3.48248 | 3,888,560 | 10.97 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 10,500 |
| Total For R2035 | | | | | | | | | | | | 306,355,787.64 | 3,057 | 90,136 |
| R2037 | On | 01/08/2019 | Bond Future | | | 9.44954 | 92.08697 | 9.53590 | 91.40351 | | 11.57 | 7,827,392.45 | 85 | 61,833 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.51103 | 93.89440 | 9.60027 | 93.19750 | | 11.49 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | | | 9.56379 | 91.40703 | 9.65583 | 90.69709 | | 12.06 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 7,827,392.45 | 85 | 61,833 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Call | | | 5,750.78000 | 5.75078 | 6,420,180 | 13.28 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 25.51000 | 0.02551 | 11,450 | 13.28 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 5,820.55000 | 5.82055 | 6,490,710 | 13.29 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 24.02000 | 0.02402 | 10,720 | 13.29 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Call | | | 5,681.00000 | 5.68100 | 6,349,620 | 13.26 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Put | | | 27.07000 | 0.02707 | 12,230 | 13.26 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 1,464.58000 | 1.46458 | 1,239,830 | 12.27 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 4,171.96000 | 4.17196 | 4,646,830 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 1,442.35000 | 1.44235 | 1,220,320 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 4,224.14000 | 4.22414 | 4,701,710 | 12.31 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 1,420.43000 | 1.42043 | 1,201,100 | 12.31 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 4,120.00000 | 4.12000 | 4,592,150 | 12.27 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 3,386.72000 | 3.38672 | 3,759,770 | 12.26 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 3,354.75000 | 3.35475 | 3,017,860 | 12.26 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 3,427.14000 | 3.42714 | 3,802,740 | 12.27 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 3,318.58000 | 3.31858 | 2,984,240 | 12.27 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 3,467.78000 | 3.46778 | 3,845,930 | 12.28 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 3,282.73000 | 3.28273 | 2,950,940 | 12.28 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 7,827,392.45 | 85 | 61,833 |

| 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 | | | 9.57477 | 95.02429 | 9.67122 | 94.20578 | | 12.01 | 28,317,238.42 | 298 | 40,968 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.63747 | 96.88933 | 9.73708 | 96.05473 | | 11.95 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | | | 9.69161 | 94.20791 | 9.79428 | 93.35774 | | 12.57 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 28,317,238.42 | 298 | 40,968 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Call | | | 5,653.37000 | 5.65337 | 6,446,780 | 13.93 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Put | | | 45.11000 | 0.04511 | 20,010 | 13.93 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 5,727.24000 | 5.72724 | 6,521,900 | 13.95 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 42.65000 | 0.04265 | 18,800 | 13.95 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 5,579.52000 | 5.57952 | 6,371,610 | 13.91 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 47.71000 | 0.04771 | 21,290 | 13.91 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 1,634.72000 | 1.63472 | 1,355,940 | 12.41 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 4,156.97000 | 4.15697 | 4,716,190 | 12.43 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 1,609.81000 | 1.60981 | 1,334,430 | 12.43 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 4,047.88000 | 4.04788 | 4,600,260 | 12.39 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,660.20000 | 1.66020 | 1,377,980 | 12.39 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 2,381.84000 | 2.38184 | 2,012,060 | 12.02 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 2,903.03000 | 2.90303 | 3,367,850 | 12.02 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 4,804.37000 | 4.80437 | 4,217,870 | 11.13 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 1,053.15000 | 1.05315 | 1,301,250 | 11.13 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 4,102.20000 | 4.10220 | 4,658,020 | 12.41 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 3,427.76000 | 3.42776 | 3,865,940 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,710.27000 | 3.71027 | 3,298,280 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 3,343.51000 | 3.34351 | 3,775,420 | 12.56 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,791.46000 | 3.79146 | 3,373,200 | 12.56 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 3,385.51000 | 3.38551 | 3,820,560 | 12.57 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 3,750.68000 | 3.75068 | 3,335,560 | 12.57 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,520 |
| Total For R2040 | | | | | | | | | | | | 28,317,238.42 | 298 | 43,488 |
| R2044 | On | 01/08/2019 | Bond Future | | | 9.64950 | 91.74547 | 9.74088 | 90.95807 | | 12.68 | 0.00 | 0 | 38,001 |
| R2044 | On | 07/11/2019 | Bond Future | | | 9.71110 | 93.54616 | 9.80539 | 92.74333 | | 12.63 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | | | 9.76439 | 90.92700 | 9.86150 | 90.10913 | | 13.32 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 38,001 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Call | | | 138.04000 | 0.13804 | 233,010 | 11.87 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Put | | | 707.16000 | 0.70716 | 443,600 | 12.89 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Call | | | 1,716.76000 | 1.71676 | 2,240,600 | 12.89 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Call | | | 6,377.07000 | 6.37707 | 7,150,490 | 14.51 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.39 | Call | | | 172.53000 | 0.17253 | 285,390 | 11.94 | 0.00 | 0 | 228 |
| R2044 | On | 01/08/2019 | Bond Future | 9.74 | Put | | | 1,131.80000 | 1.13180 | 760,360 | 12.66 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.74 | Call | | | 1,124.27000 | 1.12427 | 1,540,230 | 12.66 | 0.00 | 0 | 228 |
| R2044 | On | 01/08/2019 | Bond Future | 10.27 | Call | | | 4,446.11000 | 4.44611 | 5,182,070 | 13.85 | 0.00 | 0 | 0 |

| 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 | 10.38 | Put | | | 56.42000 | 0.05642 | 26,130 | 14.14 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Put | | | 3,496.44000 | 3.49644 | 2,804,010 | 11.87 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Call | | | 5,409.29000 | 5.40929 | 6,169,260 | 14.19 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Put | | | 50.59000 | 0.05059 | 23,160 | 14.19 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 5,260.43000 | 5.26043 | 6,017,540 | 14.14 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.27 | Put | | | 101.46000 | 0.10146 | 50,020 | 13.85 | 0.00 | 0 | 228 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Put | | | 24.33000 | 0.02433 | 10,350 | 14.51 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.39 | Put | | | 3,258.99000 | 3.25899 | 2,584,450 | 11.94 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Call | | | 5,334.85000 | 5.33485 | 6,093,420 | 14.16 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Put | | | 53.43000 | 0.05343 | 24,600 | 14.16 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Call | | | 3,942.70000 | 3.94270 | 4,458,170 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Put | | | 1,832.75000 | 1.83275 | 1,545,390 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Call | | | 3,996.41000 | 3.99641 | 4,515,260 | 13.19 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Put | | | 1,805.27000 | 1.80527 | 1,521,290 | 13.19 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 3,889.25000 | 3.88925 | 4,401,320 | 13.14 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 9.19 | Call | | | 668.15000 | 0.66815 | 837,390 | 11.49 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 9.74 | Put | | | 2,970.34000 | 2.97034 | 2,561,940 | 12.61 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 9.74 | Call | | | 2,414.84000 | 2.41484 | 2,809,270 | 12.61 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 10.52 | Call | | | 6,635.08000 | 6.63508 | 7,275,700 | 14.26 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 1,860.61000 | 1.86061 | 1,569,850 | 13.14 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.52 | Put | | | 916.76000 | 0.91676 | 754,550 | 14.26 | 0.00 | 0 | 328 |
| R2044 | On | 07/11/2019 | Bond Future | 9.19 | Put | | | 6,129.07000 | 6.12907 | 5,495,480 | 11.49 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Call | | | 8,560.81000 | 8.56081 | 9,200,960 | 15.26 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Put | | | 1,398.61000 | 1.39861 | 1,220,890 | 15.26 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Call | | | 3,289.76000 | 3.28976 | 3,693,720 | 13.35 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Put | | | 4,060.05000 | 4.06005 | 3,646,140 | 13.35 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Call | | | 3,331.56000 | 3.33156 | 3,738,550 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Put | | | 4,017.13000 | 4.01713 | 3,606,250 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Put | | | 7,919.99000 | 7.91999 | 7,295,380 | 12.23 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Call | | | 1,066.41000 | 1.06641 | 1,259,670 | 12.23 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 4,191.37000 | 4.19137 | 3,768,360 | 13.31 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 3,166.14000 | 3.16614 | 3,561,000 | 13.31 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 3,248.48000 | 3.24848 | 3,649,420 | 13.33 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 4,103.62000 | 4.10362 | 3,686,690 | 13.33 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 2,952 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 40,953 |
| R2048 | On | 01/08/2019 | Bond Future | | | 9.62829 | 95.26786 | 9.71453 | 94.50024 | | 12.55 | 0.00 | 0 | 100,749 |
| R2048 | On | 07/11/2019 | Bond Future | | | 9.69077 | 92.69870 | 9.77978 | 91.91598 | | 13.11 | 0.00 | 0 | 2,048 |
| R2048 | On | 06/02/2020 | Bond Future | | | 9.74548 | 94.44863 | 9.83715 | 93.65132 | | 13.20 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 102,797 |

| 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 | 01/08/2019 | Bond Future | 10.34 | Call | | | 5,307.61000 | 5.30761 | 6,043,610 | 13.89 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 60.84000 | 0.06084 | 29,220 | 13.89 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Call | | | 5,383.92000 | 5.38392 | 6,121,450 | 13.92 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Put | | | 57.62000 | 0.05762 | 27,530 | 13.92 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 5,460.28000 | 5.46028 | 6,199,250 | 13.94 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 54.57000 | 0.05457 | 25,920 | 13.94 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 3,967.65000 | 3.96765 | 4,465,050 | 13.58 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 1,912.63000 | 1.91263 | 1,627,310 | 13.58 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 4,022.61000 | 4.02261 | 4,523,350 | 13.60 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,883.82000 | 1.88382 | 1,601,840 | 13.60 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 3,912.95000 | 3.91295 | 4,406,970 | 13.55 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 1,941.85000 | 1.94185 | 1,653,150 | 13.55 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 4,289.69000 | 4.28969 | 3,877,050 | 13.16 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Call | | | 3,184.79000 | 3.18479 | 3,563,470 | 13.13 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Put | | | 4,382.24000 | 4.38224 | 3,963,610 | 13.13 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 3,226.55000 | 3.22655 | 3,608,230 | 13.15 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 4,335.76000 | 4.33576 | 3,920,130 | 13.15 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 3,268.58000 | 3.26858 | 3,653,250 | 13.16 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 102,797 |
| R207 | On | 01/08/2019 | Bond Future | | | 6.07953 | 100.90234 | 6.15745 | 100.86838 | | 0.13 | 0.00 | 0 | 4,891 |
| R207 | On | 07/11/2019 | Bond Future | | | 4.11472 | 102.88271 | 4.30797 | 102.84811 | | 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 | 0.22 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Call | | | 508.40000 | 0.50840 | 542,360 | 0.22 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.22 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Call | | | 512.72000 | 0.51272 | 546,680 | 0.22 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.22 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.35 | Call | | | 517.03000 | 0.51703 | 550,990 | 0.22 | 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 | | | 400.33000 | 0.40033 | 365,730 | 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 | | | 403.94000 | 0.40394 | 369,340 | 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 | | | 402.13000 | 0.40213 | 367,530 | 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 | | | 6.18585 | 103.22214 | 6.26191 | 103.10381 | | 0.65 | 0.00 | 0 | 10,796 |
| R208 | On | 07/11/2019 | Bond Future | | | 5.94019 | 101.84399 | 6.03165 | 101.72338 | | 0.66 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | | | 5.54724 | 103.76657 | 5.65928 | 103.64384 | | 0.61 | 0.00 | 0 | 0 |

| Contract 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 | 10,796 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.35 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | | 2,879.00000 | 2.87900 | 2,997,330 | 1.35 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.35 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | | 2,893.95000 | 2.89395 | 3,012,280 | 1.35 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.35 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | | 2,908.90000 | 2.90890 | 3,027,230 | 1.35 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 1,082.68000 | 1.08268 | 1,195,100 | 1.27 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 25.34000 | 0.02534 | 17,150 | 1.27 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 1,057.74000 | 1.05774 | 1,169,810 | 1.26 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 26.37000 | 0.02637 | 17,830 | 1.26 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 1,070.21000 | 1.07021 | 1,182,460 | 1.27 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 25.85000 | 0.02585 | 17,490 | 1.27 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Call | | | 576.17000 | 0.57617 | 678,300 | 0.75 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Put | | | 62.90000 | 0.06290 | 42,300 | 0.75 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Call | | | 585.80000 | 0.58580 | 688,330 | 0.76 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Put | | | 61.67000 | 0.06167 | 41,470 | 0.76 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Call | | | 566.55000 | 0.56655 | 668,270 | 0.75 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Put | | | 64.15000 | 0.06415 | 43,140 | 0.75 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 10,796 |
| R209 | On | 01/08/2019 | Bond Future | | | 9.32258 | 76.44133 | 9.41382 | 75.82773 | | 11.87 | 156,475,402.51 | 2,047 | 90,883 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.37934 | 74.78972 | 9.47348 | 74.16411 | | 12.37 | 0.00 | 0 | 30 |
| R209 | On | 06/02/2020 | Bond Future | | | 9.42635 | 76.20166 | 9.52324 | 75.56436 | | 12.47 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 156,475,402.51 | 2,047 | 90,913 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 4,779.55000 | 4.77955 | 5,378,160 | 13.84 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 27.18000 | 0.02718 | 12,190 | 13.84 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 4,838.66000 | 4.83866 | 5,438,030 | 13.86 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 25.68000 | 0.02568 | 11,450 | 13.86 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 4,720.47000 | 4.72047 | 5,318,270 | 13.82 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Put | | | 3.43000 | 0.00343 | 1,230 | 14.02 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 28.78000 | 0.02878 | 12,980 | 13.82 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Put | | | 1,327.60000 | 1.32760 | 954,030 | 11.96 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Call | | | 561.00000 | 0.56100 | 801,030 | 11.96 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Put | | | 178.24000 | 0.17824 | 97,910 | 13.02 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Call | | | 2,695.53000 | 2.69553 | 3,228,800 | 13.02 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Call | | | 6,540.34000 | 6.54034 | 7,151,740 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 3,413.95000 | 3.41395 | 3,837,830 | 12.89 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 1,239.00000 | 1.23900 | 1,037,270 | 12.89 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 3,458.08000 | 3.45808 | 3,884,440 | 12.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 1,219.94000 | 1.21994 | 1,020,690 | 12.91 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 3,370.02000 | 3.37002 | 3,791,390 | 12.87 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 1,258.34000 | 1.25834 | 1,054,100 | 12.87 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Call | | | 2,818.63000 | 2.81863 | 3,150,700 | 12.48 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 2,905.25000 | 2.90525 | 2,600,020 | 12.48 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 2,852.88000 | 2.85288 | 3,187,270 | 12.50 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 2,874.07000 | 2.87407 | 2,571,160 | 12.50 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 2,784.56000 | 2.78456 | 3,114,320 | 12.47 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 2,936.70000 | 2.93670 | 2,629,160 | 12.47 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 22,680 |
| Total For R209 | | | | | | | | | | | | 156,475,402.51 | 2,047 | 113,593 |
| R210 | On | 01/08/2019 | Bond Future | | | 191.13230 | 191.13230 | 191.11504 | 191.11504 | | | 0.00 | 0 | 2,132 |
| R210 | On | 07/11/2019 | Bond Future | | | 192.32793 | 192.32793 | 192.31038 | 192.31038 | | | 0.00 | 0 | 0 |
| R210 | On | 06/02/2020 | Bond Future | | | 196.00387 | 196.00387 | 195.98628 | 195.98628 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| R212 | On | 01/08/2019 | Bond Future | | | 160.27449 | 160.27449 | 160.26241 | 160.26241 | | | 0.00 | 0 | 6,690 |
| R212 | On | 07/11/2019 | Bond Future | | | 163.46282 | 163.46282 | 163.45054 | 163.45054 | | | 0.00 | 0 | 0 |
| R212 | On | 06/02/2020 | Bond Future | | | 164.34080 | 164.34080 | 164.32852 | 164.32852 | | | 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 | | | 8.89175 | 89.51710 | 8.96793 | 89.02535 | | 9.21 | 0.00 | 0 | 17,638 |
| R213 | On | 07/11/2019 | Bond Future | | | 8.94759 | 87.72288 | 9.02662 | 87.22149 | | 9.58 | 0.00 | 0 | 3,080 |
| R213 | On | 06/02/2020 | Bond Future | | | 8.99467 | 89.37884 | 9.07650 | 88.86807 | | 9.67 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 20,718 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Put | | | 2.22000 | 0.00222 | 0,850 | 10.87 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Call | | | 6,310.44000 | 6.31044 | 6,800,910 | 10.89 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Put | | | 2.07000 | 0.00207 | 0,790 | 10.89 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Call | | | 6,194.52000 | 6.19452 | 6,684,800 | 10.86 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Put | | | 2.39000 | 0.00239 | 0,920 | 10.86 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Call | | | 6,252.50000 | 6.25250 | 6,742,880 | 10.87 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Call | | | 4,227.06000 | 4.22706 | 4,608,980 | 10.46 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Put | | | 762.60000 | 0.76260 | 643,130 | 10.46 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Call | | | 4,274.40000 | 4.27440 | 4,657,950 | 10.48 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Put | | | 750.15000 | 0.75015 | 632,310 | 10.48 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Call | | | 4,179.85000 | 4.17985 | 4,560,110 | 10.44 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Put | | | 775.25000 | 0.77525 | 654,120 | 10.44 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Put | | | 2,140.96000 | 2.14096 | 1,928,790 | 9.97 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Call | | | 3,309.91000 | 3.30991 | 3,610,280 | 9.98 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Put | | | 2,117.94000 | 2.11794 | 1,907,540 | 9.98 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Call | | | 3,347.86000 | 3.34786 | 3,649,980 | 10.00 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Put | | | 2,094.89000 | 2.09489 | 1,886,240 | 10.00 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Call | | | 3,271.87000 | 3.27187 | 3,570,470 | 9.97 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 20,718 |
| R214 | On | 01/08/2019 | Bond Future | | | 9.60825 | 74.72360 | 9.70455 | 74.05531 | | 12.99 | 0.00 | 0 | 16,514 |
| R214 | On | 07/11/2019 | Bond Future | | | 9.67066 | 72.89262 | 9.76996 | 72.21128 | | 13.53 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | | | 9.72526 | 74.26864 | 9.82746 | 73.57456 | | 13.58 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 16,514 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Call | | | 4,165.62000 | 4.16562 | 4,803,960 | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Put | | | 56.01000 | 0.05601 | 26,060 | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 4,225.40000 | 4.22540 | 4,865,110 | 14.37 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 53.19000 | 0.05319 | 24,610 | 14.37 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Call | | | 4,105.90000 | 4.10590 | 4,742,800 | 14.32 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Put | | | 58.98000 | 0.05898 | 27,590 | 14.32 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 3,175.51000 | 3.17551 | 3,607,920 | 13.99 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 1,570.24000 | 1.57024 | 1,321,310 | 13.99 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 3,218.45000 | 3.21845 | 3,653,670 | 14.01 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 1,547.56000 | 1.54756 | 1,301,440 | 14.01 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Call | | | 3,132.79000 | 3.13279 | 3,562,350 | 13.96 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Put | | | 1,593.23000 | 1.59323 | 1,341,450 | 13.96 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 2,684.02000 | 2.68402 | 3,024,180 | 13.54 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 3,414.11000 | 3.41411 | 3,060,190 | 13.54 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Call | | | 2,717.47000 | 2.71747 | 3,060,140 | 13.55 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Put | | | 3,379.12000 | 3.37912 | 3,027,710 | 13.55 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 2,650.99000 | 2.65099 | 2,988,650 | 13.53 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 3,449.62000 | 3.44962 | 3,093,200 | 13.53 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 16,514 |
| Total for Bond | | | | | | | | | | | | 2,104,502,882.40 | 22,333 | 984,021 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | | | 684.17000 | 684.17000 | 679.81900 | 679.81900 | | | 0.00 | 0 | 437 |
| GOVI On 07/11/2019 GOVI | | | 697.59800 | 697.59800 | 693.16200 | 693.16200 | | | 0.00 | 0 | 44 |
| GOVI On 06/02/2020 GOVI | | | 710.76400 | 710.76400 | 706.24500 | 706.24500 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 481 |
| GOVI On 01/08/2019 GOVI | 638.68 | Call | | | 411,390.00000 | 41.13900 | 454,900,000 | | 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 | | | 411,290.00000 | 41.12900 | 454,800,000 | | 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 | | | 411,490.00000 | 41.14900 | 455,000,000 | | 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 | | | 202,520.00000 | 20.25200 | 246,880,000 | | 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 | | | 202,420.00000 | 20.24200 | 246,780,000 | | 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 | | | 202,620.00000 | 20.26200 | 246,980,000 | | 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 | | | 31,050.00000 | 3.10500 | 76,240,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Call | | | 30,950.00000 | 3.09500 | 76,140,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Call | | | 31,150.00000 | 3.11500 | 76,340,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 481 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 481 |
| AL37 On 01/08/2019 Index Future | | | 658.50400 | 658.50400 | 656.13300 | 656.13300 | | | 0.00 | 0 | 0 |
| AL37 On 07/11/2019 Index Future | | | 671.42900 | 671.42900 | 669.01100 | 669.01100 | | | 0.00 | 0 | 0 |
| AL37 On 06/02/2020 Index Future | | | 684.10100 | 684.10100 | 681.63900 | 681.63900 | | | 0.00 | 0 | 0 |
| Total AL37 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 AL37 | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 01/08/2019 Index Future | | | 769.84000 | 769.84000 | 766.11900 | 766.11900 | | | | 0.00 | 0 | 0 |
| AL7T On 07/11/2019 Index Future | | | 784.94900 | 784.94900 | 781.15600 | 781.15600 | | | | 0.00 | 0 | 0 |
| AL7T On 06/02/2020 Index Future | | | 799.76400 | 799.76400 | 795.90100 | 795.90100 | | | | 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 | | | 690.78800 | 690.78800 | 686.53300 | 686.53300 | | | | 0.00 | 0 | 970 |
| ALBI On 07/11/2019 Index Future | | | 704.34600 | 704.34600 | 700.00700 | 700.00700 | | | | 0.00 | 0 | 0 |
| ALBI On 06/02/2020 Index Future | | | 717.63900 | 717.63900 | 713.22000 | 713.22000 | | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 970 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 970 |
| IGOV On 01/08/2019 Index Future | | | 261.48600 | 261.48600 | 261.15000 | 261.15000 | | | | 0.00 | 0 | 816 |
| IGOV On 07/11/2019 Index Future | | | 266.68700 | 266.68700 | 266.34500 | 266.34500 | | | | 0.00 | 0 | 218 |
| IGOV On 06/02/2020 Index Future | | | 271.78400 | 271.78400 | 271.43500 | 271.43500 | | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 1,034 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 1,034 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 2,004 |
| 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 | | | 95.03000 | 95.03000 | 95.15000 | 95.15000 | | | | 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 : | | | | | | | | | | 2,104,502,882.40 | 22,333 | 986,557 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.42752 | | | | 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 | | | 8.10000 | 104.58657 | 8.10000 | 104.56389 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AB01R On 24/11/2020 Spot Bond | | | 10.00000 | 107.68400 | 10.00000 | 107.65600 | | | 0.00 | 0 | 0 |
| Total AB01R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01R186 | | | | | | | | | 0.00 | 0 | 0 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 101.61504 | 10.84000 | 101.58595 | | | 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 | 104.10194 | 11.37000 | 104.07065 | | | 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 | 104.29923 | 11.81000 | 104.26672 | | | 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 | 34.83917 | 100.00000 | 34.76248 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 32.40140 | 100.00000 | 32.32890 | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | 0.00 | 0 | 0 |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB033U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB033U | | | | | | | | | 0.00 | 0 | 0 |
| AB034L On 11/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB034U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB034U | | | | | | | | | 0.00 | 0 | 0 |
| ABC12L On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | 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 | | | 4.81000 | 4.81000 | 4.81000 | 279.20822 | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 0 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.23325 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN0: On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.77475 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.82191 | | | | 0.00 | 0 | 2,800,000,000 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 2,800,000,000 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 2,800,000,000 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.96733 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | | 0.00000 | 102.89282 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 102.15863 | | | | 0.00 | 0 | 300,000,000 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 102.69581 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.34118 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | | | 0.00000 | 101.43470 | | | | 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 | 102.36823 | | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 103.14496 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.62822 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 100.16675 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 17/10/2024 Spot Bond | | | | | 0.00000 | 99.95464 | | | | 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 | 101.94964 | | | | 0.00 | 0 | 0 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.07772 | | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.10960 | | | | 0.00 | 0 | 0 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.60561 | | | | 0.00 | 0 | 0 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.46568 | | | | 0.00 | 0 | 1,000,000,000 |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| ABFN3: On 15/11/2021 Spot Bond | | | | | 0.00000 | 101.39709 | | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.62024 | | | | 0.00 | 0 | 0 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.76918 | | | | 0.00 | 0 | 0 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 101.68171 | | | | 0.00 | 0 | 0 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.62319 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 101.84468 | | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.68694 | | | | 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 | 99.82902 | | | | 0.00 | 0 | 0 |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 102.40614 | | | | 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 | 99.33130 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 101.06895 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.52493 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 101.41468 | | | | 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 | | | 5.78000 | 5.78000 | 5.78000 | 148.14342 | | | | 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 | 60.70078 | 100.00000 | 60.55414 | | | | 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 | | | 6.38000 | 6.38000 | 6.38000 | 131.26208 | | | | 0.00 | 0 | 4,756,525,000 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 4,756,525,000 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 4,756,525,000 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 23.32783 | 100.00000 | 23.27148 | | | | 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 | | | 8.11000 | 8.11000 | 8.11000 | 125.54096 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 11.55261 | 100.00000 | 11.52483 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 92.48192 | | | | 0.00 | 0 | 3,300,000,000 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 3,300,000,000 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 3,300,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.12000 | 201.95055 | 4.12000 | 201.88709 | | | | 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 | | | 3.98000 | 3.98000 | 3.98000 | 130.70128 | | | | 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 | | | 4.20000 | 4.20000 | 4.20000 | 175.68321 | | | | 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 | | | 3.95000 | 3.95000 | 3.95000 | 217.27142 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 8.81500 | 8.81500 | 8.81500 | 99.62285 | | | | 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 | | | 9.51000 | 9.51000 | 9.51000 | 105.86710 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 7.47500 | 7.47500 | 7.47500 | 100.79570 | | | | 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 | | | 10.05500 | 10.05500 | 10.05500 | 102.96544 | | | | 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 | | | 7.50000 | 105.58476 | 7.50000 | 105.56352 | | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 7.65000 | 102.83532 | 7.65000 | 102.81435 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 101.60873 | 9.20000 | 101.58390 | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 8.18000 | 105.34300 | 8.18000 | 105.32005 | | | 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 | | | 7.31000 | 104.11138 | 7.31000 | 104.09107 | | | 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 | | | 7.89000 | 107.11471 | 7.89000 | 107.09219 | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 8.79500 | 109.47194 | 8.79500 | 109.44634 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 8.94500 | 111.65193 | 8.94500 | 111.62538 | | | 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 | | | 8.17500 | 108.78602 | 8.17500 | 108.76233 | | | 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 | | | 7.72000 | 101.39349 | 7.72000 | 101.37250 | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 0 |
| ABS7 On 11/09/2026 Spot Bond | | | 8.73500 | 103.35730 | 8.73500 | 103.33329 | | | 0.00 | 0 | 3,574,496,600 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,574,496,600 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,574,496,600 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 11.91743 | 100.00000 | 11.89120 | | | 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 | | | 3.66000 | 3.66000 | 3.66000 | 291.93084 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 3.03000 | 159.85752 | 3.03000 | 159.81183 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | 0.00 | 0 | 0 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | 0.00 | 0 | 0 |
| ABX01 On 10/07/2024 Spot Bond | | | 10.93000 | 10.93000 | 10.93000 | 100.07272 | | | 0.00 | 0 | 0 |
| Total ABX01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABX01 | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.66744 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.65402 | | | 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 | | | 7.80000 | 7.80000 | 7.80000 | 101.60043 | | | 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 | 100.63745 | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL144 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.63950 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.63409 | | | | 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 | 101.11213 | | | | 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 | 100.65080 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.65291 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.65291 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.66436 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.66436 | | | | 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 |
| 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 | 97.49525 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.63142 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 101.62131 | | | | 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 | 102.03831 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.62871 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.61862 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.50345 | | | | 0.00 | 0 | 0 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.05635 | | | | 0.00 | 0 | 0 |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.32511 | | | | 0.00 | 0 | 0 |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.33257 | | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.24948 | | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 100.09756 | | | | 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 | 101.74144 | | | | 0.00 | 0 | 200,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.54534 | | | | 0.00 | 0 | 0 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 99.93204 | | | | 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 | 99.65788 | | | | 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 | 99.65319 | | | | 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 | 99.93331 | | | | 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 | 99.93372 | | | | 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 | 99.92924 | | | | 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 | 99.92477 | | | | 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 | 99.91014 | | | | 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 | 99.90568 | | | | 0.00 | 0 | 0 |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.89440 | | | | 0.00 | 0 | 0 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.35351 | | | | 0.00 | 0 | 0 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 21/08/2023 Spot Bond | | | 9.41500 | 105.42378 | 9.41500 | 105.39699 | | | | 0.00 | 0 | 0 |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.39827 | | | | 0.00 | 0 | 0 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.45793 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.87482 | | | | 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 | 650,008,500 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 650,008,500 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 650,008,500 |
| AHL1AI On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 12,350,162,100 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 12,350,162,100 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 12,350,162,100 |
| AHL1BI On 15/12/2051 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 25,699,829,400 |
| Total AHL1BU SPOT | | | | | | | | | | 0.00 | 0 | 25,699,829,400 |
| Total For AHL1BU | | | | | | | | | | 0.00 | 0 | 25,699,829,400 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 8.85500 | 111.35584 | 8.85500 | 111.32948 | | | | 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 | | | 8.50500 | 104.10861 | 8.50500 | 104.08505 | | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AIR05 On 29/05/2030 Spot Bond | | | 10.51500 | 97.98980 | 10.51500 | 97.96251 | | | | 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 | | | 4.20000 | 180.27473 | 4.20000 | 180.21770 | | | | 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 | 100.67724 | | | | 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 | 99.82904 | | | | 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 | 101.30277 | | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.93331 | | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.50499 | | | | 0.00 | 0 | 0 |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | 0 |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 99.79052 | | | | 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 | 99.78512 | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| AS334L On 10/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS334U | | | | | | | | | | 0.00 | 0 | 0 |
| AS343L On 12/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS343U | | | | | | | | | | 0.00 | 0 | 0 |
| AS345L On 17/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS345U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| AS347L On 27/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS347U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS347U | | | | | | | | | 0.00 | 0 | 0 |
| AS349L On 23/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS349U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS349U | | | | | | | | | 0.00 | 0 | 0 |
| AS350L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000,000 |
| Total AS350U SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For AS350U | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| ASN02L On 07/12/2033 Spot Bond | | | 4.20000 | 235.20350 | 4.20000 | 235.12908 | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.65545 | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 07/12/2033 Spot Bond | | | 4.21500 | 211.05683 | 4.21500 | 210.98999 | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04L On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05L On 22/04/2020 Spot Bond | | | | | 0.00000 | 99.83085 | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05L On 28/04/2020 Spot Bond | | | | | 0.00000 | 101.97474 | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | 0.00 | 0 | 0 |
| ASN06L On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.91852 | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | 0.00 | 0 | 0 |
| ASN06L 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 |
| ASN06L On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.70781 | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| ASN071 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.71183 | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.61048 | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.46307 | | | 0.00 | 82,178,000 | 120,178,000 |
| Total ASN083 SPOT | | | | | | | | | 0.00 | 82,178,000 | 120,178,000 |
| Total For ASN083 | | | | | | | | | 0.00 | 82,178,000 | 120,178,000 |
| ASN081 On 03/09/2020 Spot Bond | | | | | 0.00000 | 101.18008 | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 On 01/10/2020 Spot Bond | | | | | 0.00000 | 133.31971 | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | | 0.00000 | 99.83468 | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.67032 | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 20/12/2020 Spot Bond | | | | | 0.00000 | 89.04327 | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 101.07808 | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.95246 | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN12: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.79830 | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.79161 | | | 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 | | | 3.76000 | 157.08156 | 3.76000 | 157.03356 | | | 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 | 101.86900 | | | 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 | 84.98716 | | | 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 | 101.79339 | | | 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 | 101.80855 | | | 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 | | | 3.80500 | 156.91240 | 3.80500 | 156.86424 | | | 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 | 54.47743 | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | 0.00 | 0 | 0 |

| 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 02/06/2021 Spot Bond | | | | | 0.00000 | 101.10085 | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 4.79000 | 168.10129 | 4.79000 | 168.04547 | | | 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 | 101.73360 | | | 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 | 101.42280 | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.43984 | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | | 0.00000 | 101.03270 | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | 0.00 | 0 | 0 |

| 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 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17(On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.69935 | | | | 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 | 100.79776 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.35850 | | | | 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 | | | 4.56000 | 103.74023 | 4.56000 | 103.70625 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.59714 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.60266 | | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.64088 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 24/08/2021 Spot Bond | | | | | 0.00000 | 101.52245 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.65561 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21(On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.15857 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.19230 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 101.03715 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 101.12862 | | | | 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 | 100.69801 | | | | 0.00 | 0 | 4 |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | 4 |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | 4 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.60050 | | | | 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 | 101.50401 | | | | 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 | 101.53804 | | | | 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 | 101.44107 | | | | 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 | 101.39529 | | | | 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 | 100.82428 | | | | 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 | 100.50063 | | | | 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 | 100.62739 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| ASN31(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.73820 | | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 17/01/2020 Spot Bond | | | | | 0.00000 | 105.20779 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.81275 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.93719 | | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN31(On 30/03/2020 Spot Bond | | | | | 0.00000 | 100.38090 | | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 31/03/2029 Spot Bond | | | 4.13500 | 4.13500 | 4.13500 | 94.74699 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 28/02/2033 Spot Bond | | | 4.37500 | 4.37500 | 4.37500 | 91.97214 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.60636 | | | | 0.00 | 0 | 0 |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.65961 | | | | 0.00 | 0 | 0 |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33(On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.71358 | | | | 0.00 | 0 | 0 |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.60919 | | | | 0.00 | 0 | 0 |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33(On 31/01/2038 Spot Bond | | | 4.32000 | 107.00593 | 4.32000 | 107.25878 | | | | 0.00 | 0 | 0 |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.63407 | | | | 0.00 | 0 | 0 |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.91672 | | | | 0.00 | 0 | 0 |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.89205 | | | | 0.00 | 0 | 0 |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.26938 | | | | 0.00 | 8,400,000,000 | 2,800,000,000 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 8,400,000,000 | 2,800,000,000 |
| Total For ASN346 | | | | | | | | | | 0.00 | 8,400,000,000 | 2,800,000,000 |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.33186 | | | | 0.00 | 0 | 0 |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.63889 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 7.72000 | 103.43384 | 7.72000 | 103.41244 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 7.75000 | 106.54643 | 7.75000 | 106.52441 | | | | 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 | 102.84283 | 9.30000 | 102.81743 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.97964 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.70094 | | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 102.36502 | | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 102.13375 | | | | 0.00 | 0 | 0 |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 101.34416 | | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.94882 | | | | 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 | 100.61999 | | | | 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 | 104.09217 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.82179 | | | | 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 | | | 11.10000 | 11.10000 | 11.10000 | 101.64586 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.46530 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.43899 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.39274 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.44272 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.32822 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.43909 | | | | 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 | | | 10.90500 | 10.90500 | 10.90500 | 101.24983 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.41479 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.41479 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.41479 | | | | 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 | | | 11.56500 | 11.56500 | 11.56500 | 106.28893 | | | | 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 | 100.62738 | | | | 0.00 | 0 | 0 |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.42522 | | | | 0.00 | 0 | 0 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.41269 | | | | 0.00 | 0 | 0 |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.41278 | | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 100.55473 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 103.92182 | | | | 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 | 100.57344 | | | | 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 | 100.49893 | | | | 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 | 100.50737 | | | | 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 | 100.50737 | | | | 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 | 100.50737 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| BAYD5I 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 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC125 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.98193 | | | | 0.00 | 0 | 0 |
| Total BC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC125 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 101.56771 | | | | 0.00 | 0 | 10,000,000,000 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 100.81266 | | | | 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 | 100.47711 | | | | 0.00 | 0 | 0 |
| Total BCJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.51000 | 8.51000 | 8.51000 | 99.55688 | | | | 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 | 9.96572 | 100.00000 | 9.94366 | | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.78902 | | | | 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 | 102.35247 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BGL02 On 19/11/2019 Spot Bond | | | 8.46000 | 102.42621 | 8.46000 | 102.40314 | | | 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 | 103.28056 | | | 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 | | | 8.20000 | 105.44435 | 8.20000 | 105.42095 | | | 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 | | | 9.60000 | 105.96940 | 9.60000 | 105.94240 | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 102.98382 | | | 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 | | | 10.07500 | 108.86863 | 10.07500 | 108.83956 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.24778 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 9.30000 | 105.68588 | 9.30000 | 105.65978 | | | 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 | 102.15156 | | | 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 | | | 10.08000 | 106.18621 | 10.08000 | 106.15783 | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 106.08812 | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 0 |
| BGL13 On 20/08/2021 Spot Bond | | | 8.73000 | 110.37071 | 8.73000 | 110.34467 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 106.91658 | | | | 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 | 103.21821 | | | | 0.00 | 0 | 0 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 101.48944 | | | | 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 | 104.65188 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.66968 | | | | 0.00 | 0 | 0 |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 103.96145 | | | | 0.00 | 0 | 0 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 0 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 107.88344 | | | | 0.00 | 1,400,000,000 | 3,050,000,000 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 3,050,000,000 |
| Total For BGT01 | | | | | | | | | | 0.00 | 1,400,000,000 | 3,050,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.70082 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.34157 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 101.54580 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For BID09 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.44683 | | | | 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 | | | 8.24500 | 106.44863 | 8.24500 | 106.42526 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.76352 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total BID12 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For BID12 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.72431 | | | 0.00 | 0 | 0 |
| Total BID13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID13 | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 102.07417 | | | 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 | 100.07797 | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 101.48759 | | | 0.00 | 0 | 0 |
| Total BNPP04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP04 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.50546 | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.02377 | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.48564 | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2019 Spot Bond | | | | | 0.00000 | 99.83479 | | | 0.00 | 0 | 0 |
| Total BPPF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF10 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 99.82698 | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 09/10/2019 Spot Bond | | | | | 0.00000 | 100.12892 | | | 0.00 | 0 | 0 |
| Total BPPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF12 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.38712 | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| BPPF1 On 23/07/2019 Spot Bond | | | | | 0.00000 | 99.83225 | | | | 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 | 100.46580 | | | | 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 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.45735 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.45231 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ19 On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.82278 | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| BWZJ21 On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.72416 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ23 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 |
| BX161U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.96142 | | | | 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 | | | 9.30500 | 104.51750 | 9.30500 | 104.49111 | | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 102.34858 | | | | 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 | | | 7.82000 | 102.14268 | 7.82000 | 102.12139 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 103.60986 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 7.90000 | 107.42678 | 7.90000 | 107.40416 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 102.34977 | | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.32819 | | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.81473 | | | | 0.00 | 0 | 0 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 9.48000 | 110.73411 | 9.48000 | 110.70609 | | | | 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 | | | 9.31500 | 109.95563 | 9.31500 | 109.92828 | | | | 0.00 | 0 | 1,500,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 9.48500 | 110.91476 | 9.48500 | 110.88682 | | | | 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 | | | 9.54500 | 9.54500 | 9.54500 | 103.38904 | | | | 0.00 | 0 | 852,269,500 |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | 852,269,500 |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | 852,269,500 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 108.11750 | 10.00000 | 108.08930 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.24602 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 103.74401 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.70397 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.98335 | | | | 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 | 99.79923 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 100.63248 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.93726 | | | | 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 | 100.60433 | | | | 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 | 102.34235 | | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 102.05060 | | | | 0.00 | 0 | 0 |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 100.29957 | | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | 0 |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL567U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL567U | | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | 0 |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.37592 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 152.81055 | 3.14000 | 152.69037 | | | | 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 | | | 3.73000 | 3.73000 | 3.73000 | 150.19111 | | | | 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 | 108.11700 | 10.00000 | 108.08900 | | | | 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 | 108.11700 | 10.00000 | 108.08900 | | | | 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 | 108.11700 | 10.00000 | 108.08900 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.69220 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN314 On 14/11/2022 Spot Bond | | | 10.09500 | 100.07010 | 10.09500 | 100.04332 | | | 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 | | | 10.61500 | 101.55738 | 10.61500 | 101.52885 | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.69945 | | | 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 | 101.65852 | | | 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 | 100.69801 | | | 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 | 100.74490 | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.98370 | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 9.27500 | 108.10804 | 9.27500 | 108.08141 | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.07494 | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 11.41500 | 109.67526 | 11.41500 | 109.64218 | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.15108 | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 102.11490 | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN37 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.81127 | | | | 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 | | | 8.10000 | 105.88877 | 8.10000 | 105.86592 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2024 Spot Bond | | | 10.98000 | 101.80902 | 10.98000 | 101.77946 | | | | 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 | 103.49322 | 11.00000 | 103.46311 | | | | 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 | 100.69101 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2024 Spot Bond | | | 11.20500 | 107.01718 | 11.20500 | 106.98547 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.75008 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.62388 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.23485 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.66113 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 20/12/2019 Spot Bond | | | | | 0.00000 | 97.12259 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.62736 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN396 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.83816 | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.01387 | | | 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 | 101.60463 | | | 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 | 101.59621 | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.62726 | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 95.67575 | | | 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 | 100.63062 | | | 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 | 104.51860 | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.64920 | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.02812 | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 100.44227 | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.48501 | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN414 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.71790 | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | | 0.00000 | 99.91102 | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.60412 | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.75145 | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 104.49122 | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.76737 | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.86915 | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 112.85313 | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 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 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.05768 | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 113.19431 | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.89181 | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.68776 | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.65755 | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.94463 | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(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 |
| CLN44(On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.22320 | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 24/05/2021 Spot Bond | | | 8.00000 | 107.27611 | 8.00000 | 107.25324 | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | 0.00 | 0 | 0 |
| CLN45(On 31/01/2022 Spot Bond | | | 4.03000 | 156.06994 | 4.03000 | 156.02109 | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN45: On 31/01/2025 Spot Bond | | | 6.23000 | 116.67364 | 6.23000 | 116.63020 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45: On 31/01/2025 Spot Bond | | | 6.47000 | 115.27799 | 6.47000 | 115.23435 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45: On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.77305 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45: On 17/11/2021 Spot Bond | | | | | 0.00000 | 101.53762 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45: On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.98183 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46: On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.22406 | | | | 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 | 104.62140 | | | | 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 | | | 9.27000 | 108.57164 | 9.27000 | 108.54446 | | | | 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 | | | 9.02500 | 105.75595 | 9.02500 | 105.73059 | | | | 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 | 100.75354 | | | | 0.00 | 0 | 850,600,000 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 850,600,000 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 850,600,000 |
| CLN46: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.42830 | | | | 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 | 100.41513 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN466 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.51109 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.58647 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.29550 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.69443 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 23.69144 | 100.00000 | 23.63930 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.29039 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.56476 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 103.19930 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.94570 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 02/12/2021 Spot Bond | | | 8.20000 | 104.24298 | 8.20000 | 104.22010 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.16278 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN487 On 07/12/2021 Spot Bond | | | 11.70500 | 103.22082 | 11.70500 | 103.52503 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/07/2022 Spot Bond | | | 8.50500 | 105.95882 | 8.50500 | 105.93445 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.64954 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.50956 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 07/06/2022 Spot Bond | | | | | 0.00000 | 102.14161 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.37545 | | | | 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 | 100.69398 | | | | 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 | | | 10.70000 | 104.05761 | 10.70000 | 104.13250 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 29/08/2020 Spot Bond | | | | | 0.00000 | 101.15401 | | | | 0.00 | 0 | 1,074,900,000 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 1,074,900,000 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 1,074,900,000 |
| CLN496 On 04/09/2024 Spot Bond | | | 9.10500 | 107.53424 | 9.10500 | 107.50823 | | | | 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 | 102.59943 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 08/06/2022 Spot Bond | | | | | 0.00000 | 103.39344 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN496 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.43822 | | | | 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 | 100.02361 | | | | 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 | 100.09707 | | | | 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 | 100.10068 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN503 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.10068 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 99.79411 | | | | 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 | 100.70130 | | | | 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 | 101.45906 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.09539 | | | | 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 | 98.57638 | | | | 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 | 101.20863 | | | | 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 | 102.20731 | 9.96000 | 103.27485 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 101.39062 | 10.01000 | 102.04894 | | | | 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 | 101.31679 | | | | 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 | 101.86755 | 9.60000 | 100.76733 | | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.82888 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.64633 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.22637 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.59572 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 103.20326 | 9.20000 | 103.17804 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 99.79293 | | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 102.03841 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 104.98684 | | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN528 On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.42647 | | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 103.46330 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.79601 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.82888 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN532 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.32505 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN533 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.66106 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN534 On 18/07/2025 Spot Bond | | | | | 0.00000 | 99.92672 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN535 On 18/07/2025 Spot Bond | | | 9.73500 | 9.73500 | 9.73500 | 102.66502 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN536 On 18/07/2023 Spot Bond | | | | | 0.00000 | 97.87900 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN537 On 25/10/2023 Spot Bond | | | | | 0.00000 | 99.76447 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 16/08/2023 Spot Bond | | | | | 0.00000 | 101.60313 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN539 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.82526 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.94640 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 20/12/2023 Spot Bond | | | | | 0.00000 | 116.21200 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.17808 | | | | 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 | 102.69258 | | | | 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 | 101.76838 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.94722 | | | | 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 | | | 9.20500 | 108.17571 | 9.20500 | 108.14882 | | | | 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 | | | 9.25500 | 106.50504 | 9.25500 | 106.47886 | | | | 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 | | | 9.34500 | 105.59428 | 9.34500 | 105.56807 | | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 104.71271 | | | | 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 | 252.46393 | | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 104.71185 | | | | 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 | 105.53800 | | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN552 On 20/12/2023 Spot Bond | | | | | 0.00000 | 121.11000 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN553 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 |
| CLN554 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 |
| CLN555 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.74140 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN556 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.60591 | | | | 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 | 101.58666 | | | | 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 | 101.33913 | | | | 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 | 99.94227 | | | | 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 | 110.88200 | | | | 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 | 101.62955 | | | | 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 | 101.14740 | 10.16000 | 101.73848 | | | | 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 | | | 9.20500 | 105.65428 | 9.20500 | 106.24464 | | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.71360 | | | | 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 | 101.33103 | | | | 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 | 99.94090 | | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.05508 | | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.56959 | | | | 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 | 101.71902 | | | | 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 | 101.73613 | | | | 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 | | | 9.43500 | 103.69722 | 9.43500 | 104.26220 | | | | 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 | 101.63803 | | | | 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 | 101.66423 | | | | 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 | 101.57473 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.68255 | | | | 0.00 | 0 | 0 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| CLN576 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN577 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.70124 | | | | 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 | 99.92859 | | | | 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 | 100.33557 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN580 On 10/10/2024 Spot Bond | | | | | 0.00000 | 100.05086 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN581 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.42111 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN582 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.30943 | | | | 0.00 | 0 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.76075 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN584 On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.93331 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN585 On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.09227 | | | | 0.00 | 0 | 0 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN586 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.76220 | | | | 0.00 | 0 | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.84017 | | | | 0.00 | 0 | 0 |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 14/06/2022 Spot Bond | | | | | 0.00000 | 100.59231 | | | | 0.00 | 0 | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.60060 | | | | 0.00 | 0 | 0 |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.66611 | | | | 0.00 | 0 | 0 |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 05/12/2026 Spot Bond | | | | | 0.00000 | 100.37422 | | | | 0.00 | 0 | 0 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 05/12/2026 Spot Bond | | | 4.45000 | 122.52025 | 4.45000 | 100.52618 | | | | 0.00 | 0 | 0 |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.28849 | | | | 0.00 | 0 | 0 |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.29906 | | | | 0.00 | 0 | 0 |
| Total CLN594 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN594 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.17471 | | | | 0.00 | 0 | 0 |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.13981 | | | | 0.00 | 0 | 0 |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 100.07022 | | | | 0.00 | 0 | 0 |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.12756 | | | | 0.00 | 0 | 0 |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| CLN81 On 18/04/2028 Spot Bond | | | 8.51000 | 99.57955 | 8.51000 | 99.55688 | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.61065 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.63398 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.52568 | | | 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 | | | 8.30000 | 114.09937 | 8.30000 | 114.07402 | | | 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 | | | 8.18000 | 107.36534 | 8.18000 | 107.34195 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 9.76500 | 109.10755 | 9.76500 | 109.07912 | | | 0.00 | 0 | 1,953,799,700 |
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | 1,953,799,700 |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | 1,953,799,700 |
| COJG01 On 09/06/2024 Spot Bond | | | 8.68500 | 106.87545 | 8.68500 | 106.85062 | | | 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 | | | 9.34000 | 101.85474 | 9.34000 | 101.82934 | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 10.90000 | 98.98953 | 10.90000 | 98.96083 | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 10.85500 | 93.20934 | 10.85500 | 93.18243 | | | 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 | | | 11.32000 | 11.32000 | 11.32000 | 99.06784 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.64926 | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.89381 | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 100.81704 | | | 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 | 100.50259 | | | 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 | 100.61120 | | | 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 | 100.43069 | | | 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 | 100.43113 | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.45847 | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| DENG8 On 11/12/2019 Spot Bond | | | | | 0.00000 | 100.81706 | | | 0.00 | 0 | 0 |
| Total DENG89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG89 | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.86705 | | | 0.00 | 0 | 0 |
| Total DENG90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | | 0.00000 | 92.83783 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DOL012 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.16140 | | | 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 | 101.34003 | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.75438 | | | 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 | | | 9.17500 | 9.17500 | 9.17500 | 106.87779 | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.36835 | | | 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 | | | 7.95000 | 102.57123 | 7.95000 | 102.54938 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 7.73000 | 105.06760 | 7.73000 | 105.04558 | | | 0.00 | 0 | 0 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 0 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 70.95709 | 100.00000 | 70.79830 | | | 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 | | | 8.14500 | 109.53275 | 8.14500 | 109.50859 | | 1,197,855,828,000.00 | 147,066,400 | 6,613,719,300 | |
| Total DV23 SPOT | | | | | | | | 1,197,855,828,000.00 | 147,066,400 | 6,613,719,300 | |
| Total For DV23 | | | | | | | | 1,197,855,828,000.00 | 147,066,400 | 6,613,719,300 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 18.44756 | 100.00000 | 18.40628 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 18.44756 | 100.00000 | 18.40628 | | | 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 | | | 8.40500 | 108.75908 | 8.40500 | 108.73434 | | | 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 | 103.94449 | 9.69000 | 103.91732 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.94449 | 9.69000 | 103.91732 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 10.75500 | 100.24910 | 10.75500 | 100.22010 | | | 0.00 | 0 | 431,932,700 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 431,932,700 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 431,932,700 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.11064 | 10.10000 | 104.08231 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.11064 | 10.10000 | 104.08231 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 101.31322 | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20B On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.59524 | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | 0.00 | 0 | 0 |
| DVF20C On 31/08/2020 Spot Bond | | | | | 0.00000 | 101.24879 | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | 0.00 | 0 | 0 |
| DVF20D On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.03175 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For DVF20D | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.16301 | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.98208 | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22E On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.88174 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 99.79933 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.81544 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.69453 | | | | 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 | 100.31087 | | | | 0.00 | 0 | 0 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 100.31742 | | | | 0.00 | 0 | 0 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF30(On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVF30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF30U | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 101.02118 | | | | 0.00 | 0 | 0 |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2(On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.07597 | | | | 0.00 | 0 | 15,000,000,000 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| DVFB2(On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.09903 | | | | 0.00 | 0 | 0 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 7.62500 | 111.93449 | 7.62500 | 111.91135 | | | | 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 | 56.62796 | 100.00000 | 56.50124 | | | | 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 | | | 7.81000 | 104.39817 | 7.81000 | 104.37644 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 7.91000 | 107.60619 | 7.91000 | 107.58351 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 8.81500 | 107.59333 | 8.81500 | 107.56811 | | | | 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 | | | 4.46000 | 104.78161 | 4.46000 | 104.74781 | | | | 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 | | | 4.21000 | 96.17707 | 4.21000 | 96.14649 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 126.37046 | 2.25000 | 126.33701 | | | | 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 | | | 3.99000 | 131.13757 | 3.99000 | 131.09690 | | | | 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 | | | 3.94000 | 117.81950 | 3.94000 | 117.78312 | | | | 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 | | | 3.94000 | 116.75996 | 3.94000 | 116.72369 | | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 4.12000 | 105.31214 | 4.12000 | 105.27905 | | | | 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 | | | 4.18000 | 97.75015 | 4.18000 | 97.71914 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 126.37046 | 2.25000 | 126.33701 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 103.95309 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total ELN001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN001 | | | | | | | | | 0.00 | 0 | 0 |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 102.31607 | | | 0.00 | 0 | 0 |
| Total ELN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN002 | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 7.63000 | 107.78259 | 7.63000 | 107.76030 | | | 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 | | | 7.60000 | 108.44543 | 7.60000 | 108.42345 | | 4,012,800,000,000.00 | 528,000,000 | 264,000,000 | |
| Total EMM02 SPOT | | | | | | | | 4,012,800,000,000.00 | 528,000,000 | 264,000,000 | |
| Total For EMM02 | | | | | | | | 4,012,800,000,000.00 | 528,000,000 | 264,000,000 | |
| EMM03 On 04/05/2024 Spot Bond | | | 9.87500 | 102.62126 | 9.87500 | 102.59439 | | 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 | | | 10.55500 | 10.55500 | 10.55500 | 96.80989 | | 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 | | | 10.60500 | 10.60500 | 10.60500 | 102.71930 | | 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 | | | 10.00500 | 10.00500 | 10.00500 | 101.23410 | | 0.00 | 0 | 0 | |
| Total EMM06 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM06 | | | | | | | | 0.00 | 0 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.85500 | 9.85500 | 9.85500 | 102.23360 | | 0.00 | 0 | 0 | |
| Total EMM07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM07 | | | | | | | | 0.00 | 0 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 10.85500 | 10.85500 | 10.85500 | 85.23544 | | 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 | 102.35059 | | 0.00 | 0 | 0 | |
| Total ENX01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ENX01 | | | | | | | | 0.00 | 0 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 102.19182 | | 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 | 100.93490 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX03I On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | | | 0.00000 | 100.35651 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX05 On 01/05/2020 Spot Bond | | | | | 0.00000 | 101.54248 | | | | 0.00 | 0 | 0 |
| Total ENX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX05 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX06 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.77994 | | | | 0.00 | 0 | 0 |
| Total ENX06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 101.02692 | | | | 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 | 100.92292 | | | | 0.00 | 1,254,600,000 | 627,300,000 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 1,254,600,000 | 627,300,000 |
| Total For EPF008 | | | | | | | | | | 0.00 | 1,254,600,000 | 627,300,000 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.91399 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.47844 | | | | 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 | 102.36896 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.19111 | | | | 0.00 | 0 | 0 |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.03957 | | | | 0.00 | 0 | 0 |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.89595 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.91136 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.78660 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04L On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05L On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 100.89029 | | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4L On 06/11/2019 Spot Bond | | | | | 0.00000 | 101.74607 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4:On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.94543 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4:On 03/10/2019 Spot Bond | | | | | 0.00000 | 100.25314 | | | | 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 | 100.02296 | | | | 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 | 102.15340 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11I On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00:On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.01755 | | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00:On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.03450 | | | | 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 | 101.47353 | | | | 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 | 101.45763 | | | | 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 | 101.55360 | | | | 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 | 101.52173 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-----------------------|---------------|
| Total ERS3C6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C6 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | 0.00 | 0 | 0 |
| Total ERS12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 102.03190 | | | 0.00 | 0 | 0 |
| Total ERS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.50039 | | | 0.00 | 0 | 0 |
| Total ERS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS23 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.41753 | | | 0.00 | 0 | 0 |
| Total ERS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS24 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.46559 | | | 0.00 | 0 | 0 |
| Total ERS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS25 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.40473 | | | 0.00 | 0 | 0 |
| Total ERS26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS26 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 8.37500 | 104.62941 | 8.37500 | 104.60571 | | 2,463,926,675,000.00 | 294,200,200 | 16,544,860,800 | |
| Total ES23 SPOT | | | | | | | | 2,463,926,675,000.00 | 294,200,200 | 16,544,860,800 | |
| Total For ES23 | | | | | | | | 2,463,926,675,000.00 | 294,200,200 | 16,544,860,800 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 99.75769 | 10.00000 | 99.73081 | | 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 | | | 9.32500 | 94.99120 | 9.32500 | 94.96754 | | 4,432,373,920,000.00 | 475,321,600 | 8,587,385,100 | |
| Total ES26 SPOT | | | | | | | | 4,432,373,920,000.00 | 475,321,600 | 8,587,385,100 | |
| Total For ES26 | | | | | | | | 4,432,373,920,000.00 | 475,321,600 | 8,587,385,100 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.23356 | 7.85000 | 102.21205 | | 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 | | | 10.57000 | 80.19215 | 10.66000 | 79.62677 | | 5,864,126,072,000.00 | 554,789,600 | 2,956,747,500 | |
| Total ES33 SPOT | | | | | | | | 5,864,126,072,000.00 | 554,789,600 | 2,956,747,500 | |
| Total For ES33 | | | | | | | | 5,864,126,072,000.00 | 554,789,600 | 2,956,747,500 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.49147 | 7.50000 | 102.47096 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Spot Bond | | | 11.02000 | 80.99548 | 11.02000 | 80.97174 | | | 2,851,365,492,000.00 | 258,744,600 | 2,214,909,600 |
| Total ES42 SPOT | | | | | | | | | 2,851,365,492,000.00 | 258,744,600 | 2,214,909,600 |
| Total For ES42 | | | | | | | | | 2,851,365,492,000.00 | 258,744,600 | 2,214,909,600 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.88252 | 8.50000 | 101.85934 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| ESF01L On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF01U | | | | | | | | | 0.00 | 0 | 0 |
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0: On 20/04/2021 Spot Bond | | | | | 0.00000 | 99.94197 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.77388 | | | 0.00 | 0 | 0 |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | 0 |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.79453 | | | 0.00 | 0 | 400,000,000 |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.61406 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.63405 | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 12.78906 | 100.00000 | 12.75807 | | | 0.00 | 0 | 0 |
| Total FFA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFA1U | | | | | | | | | 0.00 | 0 | 0 |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 20.81447 | 100.00000 | 20.76404 | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|------------------------|
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF13U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 115,000,000,000 |
| Total FIF13U SPOT | | | | | | | | | | 0.00 | 0 | 115,000,000,000 |
| Total For FIF13U | | | | | | | | | | 0.00 | 0 | 115,000,000,000 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.87144 | | | | 0.00 | 1,586,000,000 | 793,000,000 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 1,586,000,000 | 793,000,000 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 1,586,000,000 | 793,000,000 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.82463 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 101.56144 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.67208 | | | | 0.00 | 0 | 0 |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.37723 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC33 On 03/06/2020 Spot Bond | | | | | 0.00000 | 100.93806 | | | | 0.00 | 0 | 0 |
| Total FIFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC33 | | | | | | | | | | 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 |
| FNT014 On 16/07/2019 Spot Bond | | | | | 0.00000 | 101.38608 | | | | 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 | 101.55595 | | | | 0.00 | 0 | 0 |
| Total FNT015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT015 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT016 On 03/09/2019 Spot Bond | | | | | 0.00000 | 100.86619 | | | | 0.00 | 0 | 0 |
| Total FNT016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT016 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT017 On 17/09/2019 Spot Bond | | | | | 0.00000 | 100.24740 | | | | 0.00 | 0 | 0 |
| Total FNT017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT017 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTB10 On 16/09/2019 Spot Bond | | | | | 0.00000 | 102.41274 | | | | 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 | 102.09890 | | | | 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 | 101.38608 | | | | 0.00 | 0 | 0 |
| Total FNTD10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTD10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTE10 On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.87660 | | | | 0.00 | 0 | 0 |
| Total FNTE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTE10 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 102.32017 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 10.00000 | 10.00000 | 10.00000 | 101.15303 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 102.56876 | | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.98547 | | | | 0.00 | 0 | 239,700,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 239,700,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 239,700,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 104.18451 | | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 103.73495 | | | | 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 | | | 10.00000 | 106.77250 | 10.00000 | 106.74404 | | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 103.38318 | | | | 0.00 | 0 | 541,300,000 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 541,300,000 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 541,300,000 |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 103.78036 | | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 106.30437 | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 103.87332 | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 103.50909 | | | | 0.00 | 0 | 150,000,000 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 101.60321 | | | | 0.00 | 0 | 225,000,000 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | 225,000,000 |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | 225,000,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.09581 | | | | 0.00 | 0 | 0 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB27 On 03/06/2026 Spot Bond | | | 9.88500 | 102.67240 | 9.88500 | 102.64533 | | | | 0.00 | 0 | 0 |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.19000 | 159.24393 | 3.19000 | 159.19773 | | | | 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 | | | 3.67000 | 3.67000 | 3.67000 | 291.81726 | | | | 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 | | | 3.70500 | 3.70500 | 3.70500 | 132.55047 | | | | 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 | | | 3.92000 | 179.50239 | 3.92000 | 179.44698 | | | | 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 | | | 4.08000 | 4.08000 | 4.08000 | 95.19548 | | | | 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 | | | 4.48000 | 4.48000 | 4.48000 | 204.92738 | | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.84500 | 88.95345 | 4.84500 | 88.92377 | | | | 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 | | | 4.70000 | 91.93121 | 4.70000 | 91.90091 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0:On 30/11/2020 Spot Bond | | | 7.80000 | 7.80000 | 7.80000 | 90.03787 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0:On 28/10/2024 Spot Bond | | | 8.72000 | 8.72000 | 8.72000 | 64.16332 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0:On 10/12/2024 Spot Bond | | | 8.77000 | 8.77000 | 8.77000 | 63.37503 | | | | 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 | | | 4.63000 | 4.63000 | 4.63000 | 126.44628 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.66160 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.34634 | | | | 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 | 108.11700 | 10.00000 | 108.08900 | | | | 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 | 100.68312 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208 On 07/10/2020 Spot Bond | | | | | 0.00000 | 101.96359 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC209 On 20/12/2019 Spot Bond | | | | | 0.00000 | 100.67125 | | | | 0.00 | 0 | 0 |
| FRC210 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 |
| FRC210 On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.73611 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC212 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 |
| FRC213 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.81310 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215 On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.77037 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC219 On 31/01/2022 Spot Bond | | | 3.84000 | 156.78098 | 3.84000 | 156.73272 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 20/05/2020 Spot Bond | | | | | 0.00000 | 101.42307 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC225 On 31/01/2022 Spot Bond | | | 4.70000 | 153.59415 | 4.70000 | 153.54330 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC233 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.95645 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.80202 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 111.91243 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.98041 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 112.26417 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 111.64464 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.87878 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.74931 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.79161 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.64561 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.79375 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.83551 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 105.67119 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 102.35054 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 110.88376 | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.83605 | | | 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 | 101.83487 | | | 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 | 100.77878 | | | 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 | 100.66242 | | | 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 | 101.94250 | | | 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 | 100.42103 | | | 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 | 102.12576 | | | 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 | 108.73937 | | 16,685,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total FRC259 SPOT | | | | | | | | 16,685,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total For FRC259 | | | | | | | | 16,685,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| FRC26(On 27/02/2023 Spot Bond | | | 3.45500 | 109.43791 | 3.45500 | 109.40536 | | 17,275,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total FRC260 SPOT | | | | | | | | 17,275,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total For FRC260 | | | | | | | | 17,275,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| FRC26(On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.02159 | | 0.00 | 0 | 0 | |
| Total FRC261 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRC261 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC26: On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.00009 | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.31286 | | | 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 | 100.75822 | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 23/08/2019 Spot Bond | | | | | 0.00000 | 101.22276 | | | 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 | 104.90295 | | | 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 | 101.86214 | | | 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 | 101.36672 | | | 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 | 101.93912 | | | 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 | 104.38629 | | | 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 | 101.96903 | 9.80000 | 101.94252 | | | 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 | 100.80047 | | | 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 | 100.80225 | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC277 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.98428 | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | 0.00 | 0 | 0 |
| FRC278 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.40310 | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | 0.00 | 0 | 0 |
| FRC279 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.36092 | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | 0.00 | 0 | 0 |
| FRC280 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.67108 | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | 0.00 | 0 | 0 |
| FRC281 On 03/09/2019 Spot Bond | | | | | 0.00000 | 101.46336 | | | 0.00 | 0 | 0 |
| Total FRC281 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC281 | | | | | | | | | 0.00 | 0 | 0 |
| FRC282 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 104.98952 | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | 0.00 | 0 | 0 |
| FRC283 On 26/01/2021 Spot Bond | | | | | 0.00000 | 103.25165 | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | 0.00 | 0 | 0 |
| FRC284 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.91202 | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | 0.00 | 0 | 0 |
| FRC285 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.70777 | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | 0.00 | 0 | 0 |
| FRC286 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 103.17415 | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | 0.00 | 0 | 0 |
| FRC287 On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.86901 | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | 0.00 | 0 | 0 |
| FRC288 On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.86901 | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.61528 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.69129 | | | | 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 | 102.23485 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 100.60094 | | | | 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 | 99.93468 | | | | 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 | 99.93550 | | | | 0.00 | 0 | 0 |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.62320 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.57098 | | | | 0.00 | 0 | 0 |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.58783 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 101.33812 | | | | 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 | 100.73813 | | | | 0.00 | 0 | 0 |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.49387 | | | | 0.00 | 0 | 0 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| FRC30 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.67140 | | | 0.00 | 0 | 0 |
| Total FRC301 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC301 | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.12529 | | | 0.00 | 0 | 0 |
| Total FRC302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC302 | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.71244 | | | 0.00 | 0 | 0 |
| Total FRC303 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC303 | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 28/12/2020 Spot Bond | | | | | 0.00000 | 100.38093 | | | 0.00 | 0 | 0 |
| Total FRC304 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC304 | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 06/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 494,563,760,000,000.00 | 4,945,637,600 | 4,945,637,600 | |
| Total FRC305 SPOT | | | | | | | | 14,563,760,000,000.00 | 4,945,637,600 | 4,945,637,600 | |
| Total For FRC305 | | | | | | | | 14,563,760,000,000.00 | 4,945,637,600 | 4,945,637,600 | |
| FRC30 On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 525,762,280,000,000.00 | 5,257,622,800 | 5,257,622,800 | |
| Total FRC306 SPOT | | | | | | | | 15,762,280,000,000.00 | 5,257,622,800 | 5,257,622,800 | |
| Total For FRC306 | | | | | | | | 15,762,280,000,000.00 | 5,257,622,800 | 5,257,622,800 | |
| FRC66 On 31/01/2022 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 154.35151 | | 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 | | | 4.42000 | 4.42000 | 4.42000 | 154.57285 | | 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 | | | 4.40000 | 4.40000 | 4.40000 | 154.64671 | | 0.00 | 0 | 0 | |
| Total FRC71 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRC71 | | | | | | | | 0.00 | 0 | 0 | |
| FRD16 On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD16U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD16U | | | | | | | | 0.00 | 0 | 0 | |
| FRD17 On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD17U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD17U | | | | | | | | 0.00 | 0 | 0 | |
| FRD19 On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD19U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD19U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD20U | | | | | | | | | 0.00 | 0 | 0 |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD23U | | | | | | | | | 0.00 | 0 | 0 |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD24U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD24U | | | | | | | | | 0.00 | 0 | 0 |
| FRD25I On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD25U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD25U | | | | | | | | | 0.00 | 0 | 0 |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD26U | | | | | | | | | 0.00 | 0 | 0 |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD27U | | | | | | | | | 0.00 | 0 | 0 |
| FRD28I On 15/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD28U | | | | | | | | | 0.00 | 0 | 0 |
| FRD29I On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD29U | | | | | | | | | 0.00 | 0 | 0 |
| FRD30I On 15/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD30U | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.87000 | 86.96859 | 4.87000 | 86.93960 | | | 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 | | | 4.78500 | 100.53921 | 4.78500 | 100.50568 | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.65802 | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.04713 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 102.06922 | | | | 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 | 102.55985 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.46138 | | | | 0.00 | 0 | 0 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.52527 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.97652 | | | | 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 | 103.70185 | | | | 0.00 | 0 | 500,000,000 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.51862 | | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01U 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 |
| FRS02U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 3.64800 | 3.64800 | 3.64800 | 103.08258 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 4.03000 | 4.03000 | 4.03000 | 111.75124 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.90817 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.90817 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 4.17000 | 109.58923 | 4.17000 | 109.55450 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 07/12/2033 Spot Bond | | | 4.15000 | 212.57709 | 4.15000 | 212.51014 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 4.96000 | 98.13309 | 4.96000 | 98.09990 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 07/12/2033 Spot Bond | | | 4.18000 | 4.18000 | 4.18000 | 211.80688 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2025 Spot Bond | | | 4.18000 | 129.41592 | 4.18000 | 129.37489 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 3.70500 | 117.09544 | 3.70500 | 117.05981 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 4.56000 | 103.74023 | 4.56000 | 103.70625 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 07/12/2033 Spot Bond | | | 4.30000 | 209.08867 | 4.30000 | 209.02193 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 07/12/2033 Spot Bond | | | 4.35000 | 207.94127 | 4.35000 | 207.87467 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2025 Spot Bond | | | 3.71000 | 165.29848 | 3.71000 | 116.01505 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS12: On 07/12/2033 Spot Bond | | | 4.38000 | 207.25652 | 4.38000 | 207.18997 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12: On 31/01/2038 Spot Bond | | | 5.53000 | 90.77410 | 5.53000 | 90.74201 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12: On 31/03/2028 Spot Bond | | | 4.97000 | 165.84776 | 4.97000 | 165.79188 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12: On 31/01/2038 Spot Bond | | | 5.06000 | 96.79001 | 5.06000 | 96.75702 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12: On 31/03/2028 Spot Bond | | | 4.49000 | 171.93599 | 4.49000 | 171.88027 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/03/2028 Spot Bond | | | 4.55000 | 171.16106 | 4.55000 | 171.10533 | | | 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 | | | 4.89000 | 196.02528 | 4.89000 | 195.95965 | | | 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 | 102.30760 | | | 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 | | | 4.99000 | 97.72777 | 4.99000 | 97.69463 | | | 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 | | | 5.24500 | 5.24500 | 5.24500 | 94.33206 | | | 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 | | | 4.77000 | 99.13840 | 4.77000 | 100.71524 | | | 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 | | | 4.36000 | 173.62888 | 4.36000 | 173.57321 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS138 On 07/12/2033 Spot Bond | | | 4.66000 | 200.99603 | 4.66000 | 200.92999 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 4.49000 | 171.93599 | 4.49000 | 171.88027 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 4.49000 | 171.93599 | 4.49000 | 171.88027 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 31/03/2028 Spot Bond | | | 4.78000 | 168.22751 | 4.78000 | 168.17169 | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 4.48000 | 127.45543 | 4.48000 | 127.41400 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 3.54000 | 157.91184 | 3.54000 | 157.86452 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 4.84000 | 167.47178 | 4.84000 | 167.41595 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 4.88000 | 166.97015 | 4.88000 | 166.91430 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/03/2028 Spot Bond | | | 4.88000 | 166.97015 | 4.88000 | 166.91430 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/01/2025 Spot Bond | | | 4.45000 | 127.64996 | 4.45000 | 127.60854 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.30000 | 174.41667 | 4.30000 | 174.36103 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 31/03/2028 Spot Bond | | | 4.89000 | 4.89000 | 4.89000 | 166.78914 | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 20/06/2022 Spot Bond | | | | | 0.00000 | 14.56541 | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS15(On 06/06/2023 Spot Bond | | | | | 0.00000 | 17.90610 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2024 Spot Bond | | | | | 0.00000 | 21.78680 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2025 Spot Bond | | | | | 0.00000 | 25.19934 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 20/06/2022 Spot Bond | | | | | 0.00000 | 12.85554 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2023 Spot Bond | | | | | 0.00000 | 15.44775 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2024 Spot Bond | | | | | 0.00000 | 18.95305 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 06/06/2025 Spot Bond | | | | | 0.00000 | 21.98558 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.44747 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.43752 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16(On 01/08/2021 Spot Bond | | | | | 0.00000 | 10.25296 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(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 |
| FRS17(On 16/10/2022 Spot Bond | | | | | 0.00000 | 99.97726 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS17: On 16/10/2024 Spot Bond | | | | | 0.00000 | 99.97571 | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: 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 |
| FRS17: 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 |
| FRS17: On 26/01/2024 Spot Bond | | | | | 0.00000 | 16.37929 | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 26/01/2024 Spot Bond | | | | | 0.00000 | 16.37928 | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 19/07/2024 Spot Bond | | | | | 0.00000 | 21.43562 | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 02/08/2019 Spot Bond | | | | | 0.00000 | 112.55828 | | | 0.00 | 0 | 0 |
| Total FRS178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS178 | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.67428 | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 19/09/2019 Spot Bond | | | | | 0.00000 | 98.41112 | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.46900 | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 04/10/2021 Spot Bond | | | | | 0.00000 | 97.95805 | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 16/11/2023 Spot Bond | | | | | 0.00000 | 97.63533 | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS185 On 20/11/2019 Spot Bond | | | | | 0.00000 | 107.85181 | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 106.15278 | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 113.18245 | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 23/01/2024 Spot Bond | | | | | 0.00000 | 109.65625 | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | 0.00 | 0 | 0 |
| FRS189 On 03/09/2019 Spot Bond | | | | | 0.00000 | 107.16361 | | | 0.00 | 0 | 0 |
| Total FRS189 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS189 | | | | | | | | | 0.00 | 0 | 0 |
| FRS190 On 16/03/2020 Spot Bond | | | | | 0.00000 | 107.02330 | | | 0.00 | 0 | 0 |
| Total FRS190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS190 | | | | | | | | | 0.00 | 0 | 0 |
| FRS191 On 16/03/2020 Spot Bond | | | | | 0.00000 | 105.97550 | | | 0.00 | 0 | 0 |
| Total FRS191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS191 | | | | | | | | | 0.00 | 0 | 0 |
| FRS192 On 19/03/2020 Spot Bond | | | | | 0.00000 | 102.48059 | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | 0.00 | 0 | 0 |
| FRS193 On 23/03/2020 Spot Bond | | | | | 0.00000 | 104.15860 | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | 0.00 | 0 | 0 |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS194 | | | | | | | | | 0.00 | 0 | 0 |
| FRS195 On 19/06/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS195 | | | | | | | | | 0.00 | 0 | 0 |
| FRS196 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS196 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS36 On 07/12/2023 Spot Bond | | | 3.47000 | 3.47000 | 3.47000 | 294.09887 | | | 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 | | | 3.36000 | 3.36000 | 3.36000 | 295.36286 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 4.08000 | 4.08000 | 4.08000 | 287.20561 | | | 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 | | | 3.33000 | 158.70944 | 3.33000 | 158.66279 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 101.88019 | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 3.03000 | 159.85752 | 3.03000 | 159.81183 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.73203 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 4.01000 | 105.16583 | 4.01000 | 105.13297 | | | 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 | | | 3.67000 | 78.36635 | 3.67000 | 111.25173 | | | 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 | | | 3.64000 | 3.64000 | 3.64000 | 132.99190 | | | 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 | | | 3.67000 | 3.67000 | 3.67000 | 132.78795 | | | 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 | | | 4.27000 | 4.27000 | 4.27000 | 285.09803 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| FRX19 On 15/11/2019 Spot Bond | | | 7.27000 | 102.02092 | 7.27000 | 102.00109 | | | 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 | | | 7.63500 | 103.78033 | 7.63500 | 103.75908 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 7.95500 | 7.95500 | 7.95500 | 102.23560 | | | 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 | | | 8.44500 | 110.87478 | 8.44500 | 110.84973 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 0 |
| FRX25 On 26/07/2025 Spot Bond | | | 9.10500 | 102.67907 | 9.10500 | 107.51565 | | | 0.00 | 0 | 0 |
| Total FRX25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX25 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 8.94500 | 105.62926 | 8.94500 | 105.60401 | | | 0.00 | 0 | 510,690,200 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 510,690,200 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 510,690,200 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.00500 | 110.05211 | 9.00500 | 110.02578 | | | 0.00 | 0 | 11,270,169,200 |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | 11,270,169,200 |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | 11,270,169,200 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.30500 | 104.63231 | 9.30500 | 109.65205 | | | 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 | | | 9.55500 | 105.74016 | 9.55500 | 105.71290 | | | 0.00 | 0 | 0 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 9.74500 | 102.10684 | 9.74500 | 102.08001 | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 0 |
| FRX32 On 31/03/2032 Spot Bond | | | 9.76500 | 108.47476 | 9.76500 | 108.44650 | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.77500 | 77.97990 | 10.77500 | 77.95754 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.42524 | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.54359 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | 0.00 | 0 | 0 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 101.22379 | | | 0.00 | 0 | 0 |
| Total FS6A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A1 | | | | | | | | | 0.00 | 0 | 0 |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.61873 | | | 0.00 | 0 | 0 |
| Total FS6A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A2 | | | | | | | | | 0.00 | 0 | 0 |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.09928 | | | 0.00 | 0 | 0 |
| Total FS6A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.32866 | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS6D1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS6E1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 103.76450 | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 102.15848 | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH2A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH2A1U | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.17075 | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.18404 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.27038 | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.37655 | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.44286 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | 0.00 | 0 | 0 |
| GRB30 On 10/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB30U | | | | | | | | | 0.00 | 0 | 0 |
| GRB31 On 10/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB31U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB31U | | | | | | | | | 0.00 | 0 | 0 |
| GRB32 On 28/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB32U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB32U | | | | | | | | | 0.00 | 0 | 0 |
| GRB33 On 03/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB33U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB33U | | | | | | | | | 0.00 | 0 | 0 |
| GRL35 On 12/06/2029 Spot Bond | | | 4.15000 | 101.20834 | 4.15000 | 101.17645 | | | 0.00 | 0 | 0 |
| Total GRL35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRL35 | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.48116 | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.62254 | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 101.12128 | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.49313 | | | 0.00 | 0 | 70,000,000 |
| Total GRT13 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For GRT13 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.50929 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total GRT14 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For GRT14 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.38038 | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 101.35331 | | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 8.74500 | 107.37205 | 8.74500 | 107.34694 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 101.13333 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.44307 | | | | 0.00 | 0 | 6,000,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.45585 | | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 9.65500 | 103.21544 | 9.65500 | 103.18886 | | | | 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 | 99.97780 | | | | 0.00 | 0 | 0 |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.18763 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.82119 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.93853 | | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 102.19800 | | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.56732 | | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.79247 | | | | 0.00 | 0 | 0 |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.81132 | | | | 0.00 | 0 | 0 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 101.27827 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.13896 | | | | 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 | 99.93423 | | | | 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 | 99.93239 | | | | 0.00 | 0 | 1,500,000,000 |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 99.92991 | | | | 0.00 | 0 | 0 |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.42333 | | | | 0.00 | 0 | 0 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT36 | | | | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| H7T3U On 02/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total H7T3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T3U | | | | | | | | | 0.00 | 0 | 0 |
| H8T1U On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total H8T1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For H8T1U | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 100.22335 | | | 0.00 | 0 | 0 |
| Total HC2T3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T3 | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 101.08671 | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 101.81445 | | | 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 | 0.00000 | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 100.09104 | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.09228 | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.49246 | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 100.34525 | | | 0.00 | 0 | 0 |
| Total HILB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB09 | | | | | | | | | 0.00 | 0 | 0 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.85239 | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.66068 | | | | 0.00 | 0 | 0 |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.65703 | | | | 0.00 | 0 | 0 |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.54445 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.34715 | | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.33385 | | | | 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 | | | 7.90500 | 106.27416 | 7.90500 | 106.25139 | | | | 0.00 | 0 | 4,160,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 4,160,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 4,160,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 52.92743 | 100.00000 | 52.80899 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.92000 | 289.08412 | 3.92000 | 288.99483 | | | | 0.00 | 0 | 0 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.17000 | 4.17000 | 4.17000 | 289.11293 | | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|----------------------|
| HWAY3 On 28/02/2033 Spot Bond | | | 4.20000 | 80.76621 | 4.20000 | 97.20279 | | | 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 | | | 10.52000 | 94.74291 | 10.52000 | 94.71608 | | | 0.00 | 0 | 2,843,285,400 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 2,843,285,400 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 2,843,285,400 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 13.41698 | 100.00000 | 13.38696 | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.52500 | 94.45576 | 10.52500 | 94.42900 | | 90,515,000,000,000.00 | 8,600,000,000 | 13,800,000,000 | |
| Total HWAY35 SPOT | | | | | | | | 10,515,000,000,000.00 | 8,600,000,000 | 13,800,000,000 | |
| Total For HWAY35 | | | | | | | | 10,515,000,000,000.00 | 8,600,000,000 | 13,800,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 13.41672 | 100.00000 | 13.38670 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | 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 | 100.68101 | | | 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 |
| HWF11 On 15/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 90,000,000,000,000.00 | 900,000,000 | 900,000,000 | |
| Total HWF11 SPOT | | | | | | | | 10,000,000,000,000.00 | 900,000,000 | 900,000,000 | |
| Total For HWF11 | | | | | | | | 10,000,000,000,000.00 | 900,000,000 | 900,000,000 | |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 3.00000 | 137.46809 | 3.03000 | 137.21719 | | 304,230,000,000,000.00 | 101,410,000,000 | 211,762,840,800 | |
| Total I2025 SPOT | | | | | | | | 14,230,000,000,000.00 | 101,410,000,000 | 211,762,840,800 | |
| Total For I2025 | | | | | | | | 14,230,000,000,000.00 | 101,410,000,000 | 211,762,840,800 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.21000 | 102.64740 | 3.21000 | 102.61765 | | 78,637,488,600,000.00 | 24,497,660,000 | 59,856,587,600 | |
| Total I2029 SPOT | | | | | | | | 18,637,488,600,000.00 | 24,497,660,000 | 59,856,587,600 | |
| Total For I2029 | | | | | | | | 18,637,488,600,000.00 | 24,497,660,000 | 59,856,587,600 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| I2033 On 28/02/2033 Spot Bond | | | 3.37000 | 103.28810 | 3.37000 | 103.25779 | | | 192,832,262,720,000.00 | 57,220,256,000 | 111,550,474,900 |
| Total I2033 SPOT | | | | | | | | | 12,832,262,720,000.00 | 57,220,256,000 | 111,550,474,900 |
| Total For I2033 | | | | | | | | | 12,832,262,720,000.00 | 57,220,256,000 | 111,550,474,900 |
| I2038 On 31/01/2038 Spot Bond | | | 3.38000 | 122.71132 | 3.41000 | 122.14338 | | | 871,090,504,596,000.00 | 257,719,084,200 | 285,073,163,800 |
| Total I2038 SPOT | | | | | | | | | 1,090,504,596,000.00 | 257,719,084,200 | 285,073,163,800 |
| Total For I2038 | | | | | | | | | 1,090,504,596,000.00 | 257,719,084,200 | 285,073,163,800 |
| I2046 On 31/03/2046 Spot Bond | | | 3.47000 | 113.45427 | 3.47000 | 113.42060 | | | 891,795,968,400,000.00 | 257,001,720,000 | 205,087,476,000 |
| Total I2046 SPOT | | | | | | | | | 1,795,968,400,000.00 | 257,001,720,000 | 205,087,476,000 |
| Total For I2046 | | | | | | | | | 1,795,968,400,000.00 | 257,001,720,000 | 205,087,476,000 |
| I2050 On 31/12/2050 Spot Bond | | | 3.45000 | 117.44417 | 3.46000 | 117.16984 | | | 762,697,434,000,000.00 | 221,071,720,000 | 266,070,101,451 |
| Total I2050 SPOT | | | | | | | | | 2,697,434,000,000.00 | 221,071,720,000 | 266,070,101,451 |
| Total For I2050 | | | | | | | | | 2,697,434,000,000.00 | 221,071,720,000 | 266,070,101,451 |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB105U | | | | | | | | | 0.00 | 0 | 0 |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB107U | | | | | | | | | 0.00 | 0 | 0 |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB121U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB121U | | | | | | | | | 0.00 | 0 | 0 |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB122U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB122U | | | | | | | | | 0.00 | 0 | 0 |
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB125U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB125U | | | | | | | | | 0.00 | 0 | 0 |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB126U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB126U | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.23366 | | | 0.00 | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL101 On 24/05/2022 Spot Bond | | | 8.22000 | 8.22000 | 8.22000 | 103.40337 | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.64143 | | | 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 | 99.95269 | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 7.84000 | 7.84000 | 7.84000 | 102.01465 | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | 0.00 | 0 | 0 |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.26374 | | | 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 | | | 3.93000 | 288.97195 | 3.93000 | 288.88263 | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.84897 | | | 0.00 | 0 | 0 |
| Total IBL110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL110 | | | | | | | | | 0.00 | 0 | 0 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 101.40147 | | | 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 | 101.27892 | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 101.68075 | | | 0.00 | 0 | 0 |
| Total IBL114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL114 | | | | | | | | | 0.00 | 0 | 0 |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.31320 | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.56673 | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL117 On 13/07/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 99.80762 | | | | 0.00 | 0 | 0 |
| Total IBL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL118 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 101.42387 | | | | 0.00 | 0 | 0 |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.06367 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 101.61459 | | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.46980 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL127 On 02/04/2020 Spot Bond | | | | | 0.00000 | 100.28862 | | | | 0.00 | 0 | 0 |
| Total IBL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL127 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.08701 | | | | 0.00 | 0 | 0 |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.07844 | | | | 0.00 | 0 | 0 |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.08000 | 3.08000 | 3.08000 | 159.61961 | | | | 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 | 108.11700 | 10.00000 | 108.08900 | | | | 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 | | | 8.06000 | 103.22451 | 8.06000 | 99.57898 | | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL50 On 02/08/2020 Spot Bond | | | 7.82000 | 105.37836 | 7.82000 | 105.35604 | | | | 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 | | | 8.86500 | 109.35299 | 8.86500 | 109.32679 | | | | 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 | 101.80377 | | | | 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 | 102.22726 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.18000 | 159.28221 | 3.18000 | 159.23603 | | | | 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 | 101.89098 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 101.58204 | | | | 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 | | | 8.95500 | 104.46991 | 8.95500 | 104.44504 | | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.59461 | | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 7.80000 | 105.83137 | 7.80000 | 105.80936 | | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 31.78659 | 100.00000 | 31.71661 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 101.27938 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 100.06720 | | | | 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 | 100.97321 | | | | 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 | 101.95234 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 100.67214 | | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 100.28223 | | | | 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 | 102.06723 | | | | 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 | | | 8.64500 | 102.15310 | 8.64500 | 102.12945 | | | | 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 | 12.68448 | 100.00000 | 12.65610 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 7.85000 | 102.49745 | 7.85000 | 102.47589 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 101.42595 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IDCG06 On 24/11/2024 Spot Bond | | | 8.95500 | 103.84231 | 8.95500 | 103.81760 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.51855 | | | | 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 | | | 11.25500 | 102.04936 | 11.25500 | 102.02189 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 101.32629 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.98774 | | | | 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 | | | 9.45500 | 108.22493 | 9.45500 | 108.19761 | | | | 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 | 102.45522 | | | | 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 | 102.72555 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 101.47540 | | | | 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 | 101.97687 | | | | 0.00 | 0 | 464,000,000 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 464,000,000 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 464,000,000 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 102.15827 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.64067 | | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.76648 | | | 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 | 100.79772 | | | 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 | 100.95997 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.65446 | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1U On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | 0.00 | 0 | 0 |
| IDCP2U On 05/04/2025 Spot Bond | | | 100.00000 | 6.56376 | 100.00000 | 6.54924 | | | 0.00 | 0 | 0 |
| Total IDCP2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP2U | | | | | | | | | 0.00 | 0 | 0 |
| IDCP3U 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 | | | 8.35500 | 102.40474 | 8.35500 | 102.38184 | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 7.96000 | 103.49421 | 7.96000 | 103.47214 | | | 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| IN404U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN404U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN404U | | | | | | | | | 0.00 | 0 | 0 |
| IN405U On 20/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN405U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN405U | | | | | | | | | 0.00 | 0 | 0 |
| IN406U On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN406U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN406U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 101.06099 | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.79344 | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.91878 | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.09927 | | | 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 | 86.79069 | | | 0.00 | 0 | 0 |
| Total ING384 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING384 | | | | | | | | | 0.00 | 0 | 0 |
| ING394 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.71153 | | | 0.00 | 0 | 0 |
| Total ING394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING394 | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 102.36628 | | | 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 | 100.33269 | | | 0.00 | 0 | 30,000,000 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 102.57268 | | | 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 | | | 10.10000 | 109.24130 | 10.10000 | 109.21157 | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.03919 | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 108.11700 | 10.00000 | 108.08900 | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 101.00637 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.86014 | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.67111 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.50261 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.50827 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.51393 | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.64061 | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.37813 | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.76200 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.71280 | | | 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 | 99.99976 | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 101.64063 | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.65865 | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.47818 | | | 0.00 | 0 | 0 |
| Total IPF30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 100.49051 | | | 0.00 | 0 | 0 |
| Total IPF31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | 0.00 | 0 | 0 |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.34351 | | | 0.00 | 0 | 0 |
| Total IPF32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF32 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC23 On 25/07/2019 Spot Bond | | | | | 0.00000 | 101.68946 | | | 0.00 | 0 | 0 |
| Total IPFC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC23 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IV017/R On 31/01/2022 Spot Bond | | | 2.75000 | 101.26033 | 2.75000 | 101.25269 | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| IV019 On 31/03/2028 Spot Bond | | | 6.45000 | 148.58516 | 6.45000 | 148.52926 | | | 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 | 100.96117 | | | 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 | 100.35058 | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 5.03000 | 5.03000 | 5.03000 | 123.90651 | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 5.03000 | 5.03000 | 5.03000 | 123.90651 | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.94097 | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 102.33978 | | | 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 | | | 10.00000 | 108.83277 | 10.00000 | 108.80345 | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 106.35686 | | | 0.00 | 10,000,000 | 110,000,000 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 10,000,000 | 110,000,000 |
| Total For IV035 | | | | | | | | | 0.00 | 10,000,000 | 110,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 99.79243 | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.65199 | | | 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 | | | 5.28000 | 5.28000 | 5.28000 | 151.43749 | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 104.91663 | | | | 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 | | | 10.35000 | 106.62991 | 10.35000 | 106.60068 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 106.93313 | | | | 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 | | | 10.24000 | 10.24000 | 10.24000 | 106.45318 | | | | 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 | 102.36408 | | | | 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 | | | 4.23000 | 155.32577 | 4.23000 | 155.27631 | | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | 0 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.66577 | | | | 0.00 | 0 | 190,000,000 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 190,000,000 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 190,000,000 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 100.79230 | | | | 0.00 | 0 | 20,000,000 |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | | 5.15000 | 163.62898 | 5.15000 | 163.57308 | | | 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 |
| IVA898 On 11/07/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 7.35000 | | | 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 | | | 7.35000 | 7.35000 | 7.35000 | 99.83916 | | | 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 | | | 7.35000 | 7.35000 | 7.35000 | 99.69885 | | | 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 | | | 7.35000 | 7.35000 | 7.35000 | 99.55894 | | | 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 | | | 7.35000 | 7.35000 | 7.35000 | 99.41942 | | | 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 | | | 7.50000 | 7.50000 | 7.50000 | 99.26571 | | | 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 | | | 7.50000 | 7.50000 | 7.50000 | 99.12418 | | | 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 | | | 7.50000 | 7.50000 | 7.50000 | 98.98305 | | | 0.00 | 0 | 0 |
| Total IVA955 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA955 | | | | | | | | | 0.00 | 0 | 0 |
| IVA956 On 05/09/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.83470 | | | 0.00 | 0 | 0 |
| Total IVA956 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA956 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| IVA957 On 12/09/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.69346 | | | 0.00 | 0 | 0 |
| Total IVA957 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA957 | | | | | | | | | 0.00 | 0 | 0 |
| IVA958 On 19/09/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.55263 | | | 0.00 | 0 | 0 |
| Total IVA958 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA958 | | | | | | | | | 0.00 | 0 | 0 |
| IVA959 On 26/09/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.41219 | | | 0.00 | 0 | 0 |
| Total IVA959 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA959 | | | | | | | | | 0.00 | 0 | 0 |
| IVA961 On 10/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 200,000,000,000,000.00 | 62,000,000,000 | 48,500,000,000 | |
| Total IVA961 SPOT | | | | | | | | 10,000,000,000,000.00 | 62,000,000,000 | 48,500,000,000 | |
| Total For IVA961 | | | | | | | | 10,000,000,000,000.00 | 62,000,000,000 | 48,500,000,000 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.34157 | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 8.07500 | 100.00000 | 8.07500 | 99.97788 | | | 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 | 100.00000 | 100.00000 | 99.72678 | | | 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 | | | 7.87000 | 102.51522 | 7.87000 | 102.49335 | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.38341 | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 100.84478 | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.81119 | | | | 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 | 0.00000 | | | | 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 | 101.34638 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 8.72000 | 105.56357 | 8.72000 | 105.53896 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.36049 | | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 102.09504 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.36614 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 100.88555 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.80420 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.36238 | | | | 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 | 102.05885 | | | | 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 | 102.34358 | | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC110 On 19/05/2021 Spot Bond | | | 8.37000 | 103.86350 | 8.37000 | 103.84037 | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 101.34683 | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.79953 | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.59490 | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 100.82000 | | | 0.00 | 0 | 0 |
| Total IVC133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC133 | | | | | | | | | 0.00 | 0 | 0 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 101.86973 | | | 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 | 102.16506 | | | 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 | 101.88037 | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.23675 | | | 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 | 100.61652 | | | 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 | 99.93287 | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | 0.00 | 0 | 0 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 101.03825 | | | 0.00 | 0 | 0 |
| Total IVC144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC144 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 100.91866 | | | | 0.00 | 0 | 0 |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 101.00075 | | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.56603 | | | | 0.00 | 0 | 0 |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.82563 | | | | 0.00 | 0 | 0 |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.82131 | | | | 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 | 100.00000 | | | | 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 | 100.80579 | | | | 0.00 | 0 | 0 |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 101.60801 | | | | 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 | 99.84497 | | | | 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 | 103.09407 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC158 On 02/04/2020 Spot Bond | | | | | 0.00000 | 100.29037 | | | | 0.00 | 0 | 0 |
| Total IVC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC158 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.44171 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC160 On 05/04/2020 Spot Bond | | | | | 0.00000 | 100.22605 | | | | 0.00 | 0 | 0 |
| Total IVC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC160 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC161 On 09/05/2020 Spot Bond | | | | | 0.00000 | 101.63149 | | | | 0.00 | 0 | 0 |
| Total IVC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC161 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC162 On 21/05/2020 Spot Bond | | | | | 0.00000 | 101.42552 | | | | 0.00 | 0 | 0 |
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.65408 | | | | 0.00 | 0 | 0 |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC163 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 |
| Total For IVF70U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF71U On 12/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF71U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF71U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 102.17791 | | | | 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 | 100.70808 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.35861 | | | | 0.00 | 810,000,000 | 405,000,000 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 810,000,000 | 405,000,000 |
| Total For KAP006 | | | | | | | | | | 0.00 | 810,000,000 | 405,000,000 |
| KAP007 On 26/10/2021 Spot Bond | | | 7.92000 | 106.96619 | 7.92000 | 106.94348 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.38080 | | | | 0.00 | 670,000,000 | 335,000,000 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 670,000,000 | 335,000,000 |
| Total For KAP008 | | | | | | | | | | 0.00 | 670,000,000 | 335,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.31120 | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.99639 | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | 0.00 | 0 | 0 |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.06681 | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.25419 | | | 0.00 | 0 | 0 |
| Total KAP013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP013 | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.07016 | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 102.96953 | | | 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 | 0.00000 | | | 0.00 | 0 | 10,000,000,000 |
| Total KST01 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For KST01 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| KW01 On 31/10/2027 Spot Bond | | | 9.44500 | 125.74427 | 9.44500 | 125.71273 | | | 0.00 | 0 | 1,553,300 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 1,553,300 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 1,553,300 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.91217 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/JIBAR 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 | | | 7.87000 | 101.84546 | 7.87000 | 101.82413 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/R207 On 28/11/2019 Spot Bond | | | 9.62000 | 101.20890 | 9.62000 | 101.18316 | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 103.76218 | 9.71000 | 103.73499 | | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 103.54287 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | | 0.00000 | 101.16542 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.00212 | | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 104.04601 | | | | 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 | | | 8.60500 | 105.05469 | 8.60500 | 105.03050 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.35224 | | | | 0.00 | 0 | 0 |
| Total LBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 103.10383 | | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK24 On 10/10/2024 Spot Bond | | | 8.80500 | 108.82268 | 8.80500 | 108.79707 | | | | 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 | 100.95109 | | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 101.39598 | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| Total For LBK27 | | | | | | | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| LBK28 On 15/05/2028 Spot Bond | | | 9.90500 | 105.57760 | 9.90500 | 105.54988 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK29 On 07/06/2023 Spot Bond | | | 8.53000 | 104.87520 | 8.53000 | 104.85126 | | | 0.00 | 0 | 0 |
| Total LBK29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK29 | | | | | | | | | 0.00 | 0 | 0 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.58026 | | | 0.00 | 0 | 0 |
| Total LBK30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK30 | | | | | | | | | 0.00 | 0 | 0 |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 101.24927 | | | 0.00 | 0 | 0 |
| Total LBK31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.68449 | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 101.60108 | | | 0.00 | 0 | 7,500,000,000 |
| Total LBK33 SPOT | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| Total For LBK33 | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.46719 | | | 0.00 | 0 | 0 |
| Total LBK35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK35 | | | | | | | | | 0.00 | 0 | 0 |
| LBK36 On 25/06/2020 Spot Bond | | | | | 0.00000 | 100.45403 | | | 0.00 | 0 | 0 |
| Total LBK36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK36 | | | | | | | | | 0.00 | 0 | 0 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 100.49156 | | | 0.00 | 0 | 0 |
| Total LBK37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK37 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.72500 | 105.30183 | 7.72500 | 105.27979 | | | 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 | 101.73599 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 8.80500 | 106.68067 | 8.80500 | 106.65555 | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 102.47331 | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 103.73219 | | | 0.00 | 0 | 0 |
| Total LGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 104.36685 | | | 0.00 | 0 | 0 |
| Total LGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL09 | | | | | | | | | 0.00 | 0 | 0 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 100.16978 | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | 0.00 | 0 | 0 |
| LHC10L 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 |
| LHC11L On 16/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC11U | | | | | | | | | 0.00 | 0 | 0 |
| LHC12L On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC12U | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.40000 | 102.91931 | 12.40000 | 102.88574 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 102.27943 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 102.02263 | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 102.26172 | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.22901 | | | 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 | 102.32239 | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.37643 | | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.68172 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.54961 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.55089 | | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 100.77478 | | | | 0.00 | 0 | 0 |
| Total MAQ131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ131 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 27/01/2020 Spot Bond | | | | | 0.00000 | 101.70145 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 15/07/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 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 | 99.43093 | | | | 0.00 | 0 | 0 |
| Total MAQ140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ140 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 09/09/2019 Spot Bond | | | | | 0.00000 | 98.86925 | | | | 0.00 | 0 | 0 |
| Total MAQ144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ144 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 25/07/2019 Spot Bond | | | | | 0.00000 | 99.80675 | | | | 0.00 | 0 | 0 |
| Total MAQ146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ146 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 18/07/2019 Spot Bond | | | | | 0.00000 | 99.93995 | | | | 0.00 | 0 | 0 |
| Total MAQ147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ147 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2019 Spot Bond | | | | | 0.00000 | 100.49840 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| MBF05: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.77898 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total MBF055 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For MBF055 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| MBF05: On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.35577 | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.56931 | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total MBF059 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total For MBF059 | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| MBF06: On 17/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF060 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.34698 | | | 0.00 | 0 | 0 |
| Total MBF061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF061 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 07/06/2020 Spot Bond | | | | | 0.00000 | 100.84188 | | | 0.00 | 0 | 0 |
| Total MBF062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF062 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.87070 | | | 0.00 | 0 | 0 |
| Total MBF063 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF063 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.93182 | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 11/04/2020 Spot Bond | | | | | 0.00000 | 100.08478 | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 26/05/2020 Spot Bond | | | | | 0.00000 | 101.13753 | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.73226 | | | 0.00 | 0 | 0 |
| Total MBP038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP038 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 23/02/2021 Spot Bond | | | | | 0.00000 | 101.22262 | | | 0.00 | 0 | 0 |
| Total MBP039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP039 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 101.24417 | | | 0.00 | 0 | 0 |
| Total MBP040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP040 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.00004 | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.82428 | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 101.77087 | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.40399 | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.40883 | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 101.11739 | | | 0.00 | 0 | 0 |
| Total MBP046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.13074 | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.40401 | | | 0.00 | 0 | 0 |
| Total MBP048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP048 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.40885 | | | 0.00 | 0 | 0 |
| Total MBP049 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP049 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 8.20000 | 8.20000 | 8.20000 | 101.04161 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 110.15767 | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MMF20 On 15/12/2024 Spot Bond | | | 10.19167 | 10.19167 | 10.19167 | 100.07761 | | | 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 | | | 13.49167 | 13.49167 | 13.49167 | 100.32059 | | | 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 | 100.93259 | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 7.95000 | 106.53712 | 7.95000 | 106.51455 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 101.14293 | | | 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 | | | 10.90500 | 10.90500 | 10.90500 | 106.47856 | | | 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 | | | 9.20500 | 108.95030 | 9.20500 | 108.92321 | | | 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 | 101.93084 | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.65967 | | | 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 | 110.22363 | | | 0.00 | 0 | 0 |
| Total MQB003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB003 | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.66495 | | | 0.00 | 0 | 1,000,000,000 |
| Total MTN06 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For MTN06 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.71642 | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.79624 | | | 0.00 | 0 | 1,000,000,000 |
| Total MTN08 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For MTN08 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.22149 | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.34836 | | | 0.00 | 0 | 5,900,000,000 |
| Total MTN10 SPOT | | | | | | | | | 0.00 | 0 | 5,900,000,000 |
| Total For MTN10 | | | | | | | | | 0.00 | 0 | 5,900,000,000 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.40065 | | | 0.00 | 0 | 1,400,000,000 |
| Total MTN11 SPOT | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| Total For MTN11 | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.68249 | | | 0.00 | 0 | 0 |
| Total MTN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN12 | | | | | | | | | 0.00 | 0 | 0 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 101.04179 | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | 0.00 | 0 | 0 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 101.58063 | | | 0.00 | 0 | 0 |
| Total MTN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN14 | | | | | | | | | 0.00 | 0 | 0 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.61647 | | | 0.00 | 0 | 0 |
| Total MTN15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.09863 | | | 0.00 | 0 | 0 |
| Total MTN16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN16 | | | | | | | | | 0.00 | 0 | 0 |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.12846 | | | 0.00 | 0 | 0 |
| Total MTN17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN17 | | | | | | | | | 0.00 | 0 | 0 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 101.16316 | | | 0.00 | 0 | 0 |
| Total MTN18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN18 | | | | | | | | | 0.00 | 0 | 0 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 101.43268 | | | 0.00 | 0 | 0 |
| Total MTNC20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.41853 | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 101.37344 | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 101.35886 | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.80687 | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 100.80308 | | | 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 | 100.78458 | | | 0.00 | 0 | 0 |
| Total N6D26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6D26 | | | | | | | | | 0.00 | 0 | 0 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.63060 | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | 0.00 | 0 | 0 |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.74461 | | | 0.00 | 0 | 0 |
| Total N6F26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.25312 | | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | 0 |
| N7A20 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.73464 | | | | 0.00 | 0 | 0 |
| Total N7A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7A20 | | | | | | | | | | 0.00 | 0 | 0 |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.81640 | | | | 0.00 | 0 | 0 |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 102.10184 | | | | 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 | 102.34361 | | | | 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 | 102.56524 | | | | 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 | | | 8.35500 | 101.01150 | 8.35500 | 100.98904 | | | | 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 | | | 7.34000 | 102.47922 | 7.34000 | 102.45903 | | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 8.80500 | 108.77041 | 8.80500 | 108.74453 | | | | 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 | | | 9.90500 | 107.79686 | 9.90500 | 107.76807 | | | | 0.00 | 0 | 1,350,808,200 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 1,350,808,200 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 1,350,808,200 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 101.74019 | | | | 0.00 | 0 | 0 |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.77327 | | | | 0.00 | 0 | 0 |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.79608 | | | | 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 | | | 7.73000 | 102.68721 | 7.73000 | 102.66605 | | | | 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 | | | 7.09500 | 106.56750 | 7.09500 | 106.54731 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 103.00860 | 9.38000 | 102.98294 | | | | 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 | | | 8.60500 | 107.38042 | 8.60500 | 107.35584 | | | | 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 | | | 7.42000 | 103.85049 | 7.42000 | 103.82983 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/ On 11/02/2022 Spot Bond | | | 7.67000 | 106.32330 | 7.67000 | 106.30119 | | | | 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 | | | 8.55500 | 107.86308 | 8.55500 | 107.83813 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK17/ On 22/04/2026 Spot Bond | | | 8.75500 | 108.29074 | 8.75500 | 108.26539 | | | | 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 | | | 8.29000 | 101.92573 | 8.29000 | 101.90311 | | | | 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 | | | 8.20000 | 104.79241 | 8.20000 | 104.76940 | | | | 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 | | | 9.10500 | 107.56412 | 9.10500 | 107.53796 | | | | 0.00 | 0 | 1,098,767,400 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 1,098,767,400 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 1,098,767,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.64104 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 21/07/2027 Spot Bond | | | 9.66500 | 105.15495 | 9.66500 | 110.43423 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 19/11/2022 Spot Bond | | | 8.94500 | 104.75280 | 8.94500 | 104.72791 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 19/11/2025 Spot Bond | | | 9.17500 | 108.79907 | 9.17500 | 108.77255 | | | | 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 | 101.61360 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24I On 19/11/2027 Spot Bond | | | 9.25500 | 111.31531 | 9.25500 | 111.28795 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.51828 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 17/02/2023 Spot Bond | | | 8.50500 | 8.50500 | 8.50500 | 110.89210 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 104.26095 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 16.41877 | 100.00000 | 16.38263 | | | | 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 | 105.18427 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 10/05/2026 Spot Bond | | | 9.46500 | 110.32611 | 9.46500 | 110.29839 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NBK28/ On 02/08/2023 Spot Bond | | | 8.91500 | 108.17852 | 8.91500 | 108.15246 | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.92595 | | | 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 | | | 9.10500 | 111.94239 | 9.10500 | 111.91487 | | | 0.00 | 0 | 1,380,568,900 |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | 1,380,568,900 |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | 1,380,568,900 |
| NBK30/ On 20/02/2024 Spot Bond | | | 8.19000 | 109.16877 | 8.19000 | 109.14457 | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 102.43588 | | | 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 | | | 8.17500 | 106.13284 | 8.17500 | 106.10973 | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.49751 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.81291 | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 103.42828 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 104.47785 | | | 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 | 101.75839 | | | 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 | 103.18316 | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK3A On 09/09/2019 Spot Bond | | | 7.21000 | 104.55903 | 7.21000 | 104.53860 | | | 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 | 91.85399 | 100.00000 | 91.63581 | | | 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 | | | 10.68000 | 10.68000 | 10.68000 | 58.47589 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.96026 | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.54279 | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 102.36092 | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 103.30084 | | | 0.00 | 0 | 0 |
| Total NBK43B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK43B | | | | | | | | | 0.00 | 0 | 0 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.62140 | | | 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 | 101.76440 | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.67502 | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 103.33240 | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 101.53123 | | | 0.00 | 0 | 0 |
| Total NBK48B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK48B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.57682 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.99468 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.27283 | | | | 0.00 | 0 | 0 |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.33934 | | | | 0.00 | 0 | 0 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.71755 | | | | 0.00 | 0 | 0 |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.34882 | | | | 0.00 | 0 | 0 |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 100.82605 | | | | 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 | 100.62404 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 9.85000 | 106.36814 | 9.85000 | 106.34034 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.62068 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 9.88500 | 105.55813 | 9.88500 | 105.53045 | | | | 0.00 | 0 | 0 |
| Total NCLN85 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 NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.62404 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.62931 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.63603 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.58837 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total For NED08U | | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11U | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 99.97428 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 102.30100 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 8.50000 | 102.97050 | 8.50000 | 102.94721 | | | | 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 | 106.25732 | | | | 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 | 108.07571 | | | | 0.00 | 0 | 1,125,000,000 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 1,125,000,000 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 1,125,000,000 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 99.88956 | | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 104.79438 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.42167 | | | | 0.00 | 60,000,000 | 60,000,000 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 60,000,000 |

| 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 NGL02 | | | | | | | | | | 0.00 | 60,000,000 | 60,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.47592 | | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 104.29221 | | | | 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 | 103.58807 | | | | 0.00 | 0 | 100,000,000 |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.40449 | | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 100.15329 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NGLT1/ On 01/07/2022 Spot Bond | | | | | 0.00000 | 105.14802 | | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1B On 20/10/2023 Spot Bond | | | | | 0.00000 | 99.78552 | | | | 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 | 100.99092 | | | | 0.00 | 0 | 50,000,000 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| NGT10: On 15/01/2025 Spot Bond | | | | | 0.00000 | 100.65458 | | | | 0.00 | 0 | 50,000,000 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | | 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 | 102.33431 | 13.50000 | 102.29798 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 99.97289 | | | | 0.00 | 0 | 0 |
| Total NHM006 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 NHM006 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 99.97113 | | | | 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 | 102.10374 | | | | 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 | 102.39879 | | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.38098 | | | | 0.00 | 0 | 0 |
| Total NHM010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM010 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.57112 | | | | 0.00 | 0 | 0 |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.95492 | | | | 0.00 | 0 | 0 |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 207.87467 | | | | 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 | | | 3.86000 | 3.86000 | 3.86000 | 180.26548 | | | | 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 | | | 3.78500 | 3.78500 | 3.78500 | 132.00946 | | | | 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 | | | 4.06000 | 4.06000 | 4.06000 | 95.35916 | | | | 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 | | | 4.56000 | 4.56000 | 4.56000 | 103.70625 | | | | 0.00 | 0 | 0 |
| Total NI38 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 NI38 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 3.89000 | 3.89000 | 3.89000 | 131.30320 | | | | 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 | | | 4.28000 | 4.28000 | 4.28000 | 128.71746 | | | | 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 | | | 4.33000 | 4.33000 | 4.33000 | 173.96661 | | | | 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 | | | 4.71000 | 169.11417 | 4.71000 | 169.05837 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 On 31/01/2038 Spot Bond | | | 4.27500 | 107.97582 | 4.27500 | 107.94129 | | | | 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 | | | 7.25000 | 106.49834 | 7.25000 | 106.47740 | | | | 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 | 105.53350 | | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 101.33187 | | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | 0 |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.37344 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For NN04 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.81731 | | | | 0.00 | 0 | 0 |
| Total NN05 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 NN05 | | | | | | | | | | 0.00 | 0 | 0 |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.84401 | | | | 0.00 | 0 | 0 |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | 0 |
| NN08 On 28/05/2020 Spot Bond | | | | | 0.00000 | 101.03007 | | | | 0.00 | 0 | 0 |
| Total NN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN08 | | | | | | | | | | 0.00 | 0 | 0 |
| NN09U On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN09U | | | | | | | | | | 0.00 | 0 | 0 |
| NNF01 On 21/08/2019 Spot Bond | | | | | 0.00000 | 107.72085 | | | | 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 | | | 8.88500 | 8.88500 | 8.88500 | 102.78451 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.44590 | | | | 0.00 | 0 | 0 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.35011 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.35165 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 101.30026 | | | | 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 | | | 8.08000 | 8.08000 | 8.08000 | 103.64047 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.34729 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.41023 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.37354 | | | | 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 | | | 8.28000 | 8.28000 | 8.28000 | 103.66730 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.41027 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.55663 | | | | 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 | | | 8.00000 | 114.62028 | 8.00000 | 114.59584 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 31/05/2023 Spot Bond | | | 4.06000 | 183.10859 | 4.06000 | 183.05134 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 30/11/2028 Spot Bond | | | 10.20500 | 113.66774 | 10.20500 | 113.63682 | | 35,717,500,000,000.00 | | 3,500,000,000 | 7,420,414,200 | |
| Total NRA028 SPOT | | | | | | | | 35,717,500,000,000.00 | | 3,500,000,000 | 7,420,414,200 | |
| Total For NRA028 | | | | | | | | 35,717,500,000,000.00 | | 3,500,000,000 | 7,420,414,200 | |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 13.60820 | 100.00000 | 13.57807 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN96 On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN96U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97 On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN98 On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN98U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN98U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN99 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For NSN99U | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 102.42835 | | | 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 | 102.42108 | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | 0.00 | 0 | 0 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.71424 | | | 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 | 101.99042 | | | 0.00 | 0 | 0 |
| Total NTC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC22 | | | | | | | | | 0.00 | 0 | 0 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.30702 | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.33227 | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | 0 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.88363 | | | 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 | 100.97939 | | | 0.00 | 0 | 0 |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC26 | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 101.38668 | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.70448 | | | 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 | | | 7.47500 | 101.83295 | 7.47500 | 101.81266 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 101.20435 | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For OML04 | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2020 Spot Bond | | | 7.94500 | 7.94500 | 7.94500 | 104.28538 | | | 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 | | | 9.15500 | 106.02197 | 9.15500 | 105.99619 | | | 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 | | | 10.05500 | 107.33389 | 10.05500 | 107.30528 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.78925 | | | 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 | | | 9.30500 | 107.93082 | 9.30500 | 107.90415 | | | 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 | | | 10.15500 | 109.17026 | 10.15500 | 109.14087 | | | 0.00 | 0 | 920,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 920,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 920,000,000 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 100.81459 | | | 0.00 | 0 | 0 |
| Total OML11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML11 | | | | | | | | | 0.00 | 0 | 0 |
| PBAJ1U On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1U On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1U On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1U On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1U On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For PBGJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJC1 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 |
| PBJJ1 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 |
| PBKJ1 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 |
| PBKS1 On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1 On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBL1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBL1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1 On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.81558 | | | | 0.00 | 0 | 0 |
| Total PMM38 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 PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.66090 | | | | 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 | 101.08473 | | | | 0.00 | 0 | 0 |
| Total PMM47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM47 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 101.15854 | | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 101.13253 | | | | 0.00 | 0 | 0 |
| Total PMM50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM50 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.19744 | | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM52 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.08409 | | | | 0.00 | 0 | 0 |
| Total PMM52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM52 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.37264 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.27844 | | | | 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 | 101.33922 | | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.39237 | | | | 0.00 | 0 | 0 |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.49863 | | | | 0.00 | 0 | 0 |
| Total PRE2B1 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 PRE2B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.51380 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.52897 | | | 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 | | | 8.02000 | 114.38993 | 8.10500 | 113.85716 | | | 687,096,296,792,000.00 | 2,828,814,999,600 | 1,779,651,032,600 |
| Total R186 SPOT | | | | | | | | | 17,096,296,792,000.00 | 828,814,999,600 | 779,651,032,600 |
| Total For R186 | | | | | | | | | 17,096,296,792,000.00 | 828,814,999,600 | 779,651,032,600 |
| R197 On 07/12/2023 Spot Bond | | | 2.85000 | 301.39281 | 2.86000 | 301.19045 | | | 176,700,000,000.00 | 62,000,000 | 33,367,549,200 |
| Total R197 SPOT | | | | | | | | | 176,700,000,000.00 | 62,000,000 | 33,367,549,200 |
| Total For R197 | | | | | | | | | 176,700,000,000.00 | 62,000,000 | 33,367,549,200 |
| R202 On 07/12/2033 Spot Bond | | | 3.35000 | 232.41581 | 3.35000 | 232.34759 | | | 296,341,000,000.00 | 88,460,000 | 278,308,199,700 |
| Total R202 SPOT | | | | | | | | | 296,341,000,000.00 | 88,460,000 | 278,308,199,700 |
| Total For R202 | | | | | | | | | 296,341,000,000.00 | 88,460,000 | 278,308,199,700 |
| R2023 On 28/02/2023 Spot Bond | | | 7.09000 | 104.97123 | 7.20500 | 104.58510 | | | 448,753,256,522,000.00 | 1,473,731,065,800 | 1,486,361,534,200 |
| Total R2023 SPOT | | | | | | | | | 18,753,256,522,000.00 | 473,731,065,800 | 486,361,534,200 |
| Total For R2023 | | | | | | | | | 18,753,256,522,000.00 | 473,731,065,800 | 486,361,534,200 |
| R2030 On 31/01/2030 Spot Bond | | | 8.75500 | 98.53297 | 8.75500 | 98.50965 | | | 254,013,730,626,000.00 | 2,199,202,025,200 | 1,221,257,752,000 |
| Total R2030 SPOT | | | | | | | | | 14,013,730,626,000.00 | 199,202,025,200 | 221,257,752,000 |
| Total For R2030 | | | | | | | | | 14,013,730,626,000.00 | 199,202,025,200 | 221,257,752,000 |
| R2032 On 31/03/2032 Spot Bond | | | 9.10500 | 96.02809 | 9.10500 | 96.00474 | | | 349,106,693,744,000.00 | 807,150,652,800 | 693,383,300,000 |
| Total R2032 SPOT | | | | | | | | | 19,106,693,744,000.00 | 807,150,652,800 | 693,383,300,000 |
| Total For R2032 | | | | | | | | | 19,106,693,744,000.00 | 807,150,652,800 | 693,383,300,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.39500 | 99.09265 | 9.39500 | 99.06792 | | | 020,311,107,084,000.00 | 640,799,479,200 | 618,288,854,600 |
| Total R2035 SPOT | | | | | | | | | 20,311,107,084,000.00 | 640,799,479,200 | 618,288,854,600 |
| Total For R2035 | | | | | | | | | 20,311,107,084,000.00 | 640,799,479,200 | 618,288,854,600 |
| R2037 On 31/01/2037 Spot Bond | | | 9.52000 | 95.27221 | 9.52000 | 95.24775 | | | 127,532,760,128,000.00 | 1,063,816,466,400 | 672,068,278,000 |
| Total R2037 SPOT | | | | | | | | | 17,532,760,128,000.00 | 063,816,466,400 | 672,068,278,000 |
| Total For R2037 | | | | | | | | | 17,532,760,128,000.00 | 063,816,466,400 | 672,068,278,000 |
| R2040 On 31/01/2040 Spot Bond | | | 9.65500 | 98.31284 | 9.65500 | 98.28723 | | | 794,197,354,038,000.00 | 289,404,179,600 | 798,149,104,800 |
| Total R2040 SPOT | | | | | | | | | 14,197,354,038,000.00 | 289,404,179,600 | 798,149,104,800 |
| Total For R2040 | | | | | | | | | 14,197,354,038,000.00 | 289,404,179,600 | 798,149,104,800 |
| R2044 On 31/01/2044 Spot Bond | | | 9.72500 | 94.95380 | 9.72500 | 94.92890 | | | 784,339,898,250,000.00 | 1,623,068,370,000 | 812,132,588,000 |
| Total R2044 SPOT | | | | | | | | | 14,339,898,250,000.00 | 623,068,370,000 | 812,132,588,000 |

| 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 R2044 | | | | | | | | | 14,339,898,250,000.00 | 623,068,370,000 | 312,132,588,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.70000 | 94.11868 | 9.70000 | 94.09446 | | | 866,326,456,530,000.00 | 1,532,610,974,900 | 1,027,827,823,800 |
| Total R2048 SPOT | | | | | | | | | 16,326,456,530,000.00 | 532,610,974,900 | 1027,827,823,800 |
| Total For R2048 | | | | | | | | | 16,326,456,530,000.00 | 532,610,974,900 | 1027,827,823,800 |
| R207 On 15/01/2020 Spot Bond | | | 6.22500 | 104.11328 | 6.30000 | 100.43529 | | | 146,594,013,397,500.00 | 23,549,239,100 | 133,540,544,400 |
| Total R207 SPOT | | | | | | | | | 16,594,013,397,500.00 | 23,549,239,100 | 133,540,544,400 |
| Total For R207 | | | | | | | | | 16,594,013,397,500.00 | 23,549,239,100 | 133,540,544,400 |
| R208 On 31/03/2021 Spot Bond | | | 6.22500 | 102.79900 | 6.30000 | 102.66113 | | | 898,246,998,315,000.00 | 626,224,417,400 | 545,938,539,700 |
| Total R208 SPOT | | | | | | | | | 18,246,998,315,000.00 | 626,224,417,400 | 545,938,539,700 |
| Total For R208 | | | | | | | | | 18,246,998,315,000.00 | 626,224,417,400 | 545,938,539,700 |
| R209 On 31/03/2036 Spot Bond | | | 9.31000 | 76.12800 | 9.40000 | 75.50216 | | | 817,527,335,936,000.00 | 1,269,336,985,600 | 1,455,009,130,000 |
| Total R209 SPOT | | | | | | | | | 17,527,335,936,000.00 | 269,336,985,600 | 455,009,130,000 |
| Total For R209 | | | | | | | | | 17,527,335,936,000.00 | 269,336,985,600 | 455,009,130,000 |
| R210 On 31/03/2028 Spot Bond | | | 3.15000 | 190.33790 | 3.15000 | 190.28305 | | | 94,500,000,000.00 | 30,000,000 | 59,821,806,100 |
| Total R210 SPOT | | | | | | | | | 94,500,000,000.00 | 30,000,000 | 59,821,806,100 |
| Total For R210 | | | | | | | | | 94,500,000,000.00 | 30,000,000 | 59,821,806,100 |
| R212 On 31/01/2022 Spot Bond | | | 2.53000 | 161.79384 | 2.53000 | 161.74980 | | | 140,377,260,000,000.00 | 450,742,000,000 | 283,767,238,700 |
| Total R212 SPOT | | | | | | | | | 10,377,260,000,000.00 | 450,742,000,000 | 283,767,238,700 |
| Total For R212 | | | | | | | | | 10,377,260,000,000.00 | 450,742,000,000 | 283,767,238,700 |
| R213 On 28/02/2031 Spot Bond | | | 8.88000 | 89.15017 | 8.95500 | 88.64310 | | | 319,216,620,280,000.00 | 936,848,718,500 | 710,648,102,100 |
| Total R213 SPOT | | | | | | | | | 19,216,620,280,000.00 | 936,848,718,500 | 710,648,102,100 |
| Total For R213 | | | | | | | | | 19,216,620,280,000.00 | 936,848,718,500 | 710,648,102,100 |
| R214 On 28/02/2041 Spot Bond | | | 9.69000 | 73.75629 | 9.69000 | 73.73734 | | | 427,023,876,444,000.00 | 1,592,056,127,600 | 1,121,564,743,000 |
| Total R214 SPOT | | | | | | | | | 17,023,876,444,000.00 | 592,056,127,600 | 121,564,743,000 |
| Total For R214 | | | | | | | | | 17,023,876,444,000.00 | 592,056,127,600 | 121,564,743,000 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 100.01224 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RDF02U 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 |
| RDF05U 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 |
| RDF06U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RDF06U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF08I On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF09I On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF10I On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF11I On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| Total For RDF18U | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.71451 | | | 0.00 | 10,000,000 | 10,000,000 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 10,000,000 | 10,000,000 |
| Total For RDFB05 | | | | | | | | | 0.00 | 10,000,000 | 10,000,000 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.51052 | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.59129 | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.04967 | | | 0.00 | 0 | 8,300,000,000 |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | 8,300,000,000 |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | 8,300,000,000 |
| RDFB1 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.73880 | | | 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 | 100.84621 | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 101.19717 | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.21529 | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.79327 | | | 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 | 100.97159 | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.52169 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For RDFB16 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.51820 | | | 0.00 | 0 | 4,600,000,000 |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | 4,600,000,000 |

| 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 RDFB17 | | | | | | | | | 0.00 | 0 | 4,600,000,000 |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.55247 | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.48626 | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.49979 | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.51387 | | | 0.00 | 0 | 0 |
| Total RDFB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB21 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.33673 | | | 0.00 | 0 | 0 |
| Total RDFB22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB22 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 100.07188 | | | 0.00 | 0 | 0 |
| Total RDFC45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 101.37886 | | | 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 | 101.66879 | | | 0.00 | 0 | 0 |
| Total RDFC47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC47 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2020 Spot Bond | | | | | 0.00000 | 100.93099 | | | 0.00 | 0 | 0 |
| Total RDFC48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC48 | | | | | | | | | 0.00 | 0 | 0 |
| REB16U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total REB16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB16U | | | | | | | | | 0.00 | 0 | 0 |
| REBC1 On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.30775 | | | 0.00 | 0 | 0 |
| Total REBC15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC15 | | | | | | | | | 0.00 | 0 | 0 |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.09382 | | | 0.00 | 0 | 0 |
| Total RED121 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 RED121 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 100.32718 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 100.36700 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.86039 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 101.70763 | | | | 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 | 101.33835 | | | | 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 | 105.91004 | | | | 0.00 | 0 | 0 |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | 0 |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 107.36911 | | | | 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 | 99.92058 | | | | 0.00 | 0 | 0 |
| Total RED702 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED702 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 100.23846 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 102.36928 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES03 On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04 On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 101.29224 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.96177 | | | | 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 | 99.83890 | | | | 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 | 101.74887 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | 0 |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 101.12194 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42 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 |
| RES44 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 |
| RES45 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 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 7.40000 | 106.50054 | 7.40000 | 106.47940 | | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 8.85500 | 103.26466 | 8.85500 | 103.24022 | | | | 0.00 | 0 | 0 |
| Total RW23 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 RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.55500 | 99.16667 | 10.55500 | 99.13880 | | | | 0.00 | 0 | 67,561,500 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 67,561,500 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 67,561,500 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | | 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 | 101.98434 | | | | 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 | 100.80421 | | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 99.78228 | | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2019 Spot Bond | | | | | 0.00000 | 101.87300 | | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.97332 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 103.14507 | | | | 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 | | | 9.40500 | 106.82072 | 9.40500 | 106.79405 | | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.02810 | | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 103.29658 | | | | 0.00 | 0 | 0 |
| Total SBK25 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 SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 8.75000 | 108.35579 | 8.75000 | 108.33044 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.80267 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.72642 | | | 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 | | | 7.60000 | 105.19667 | 7.60000 | 105.17523 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.78500 | 108.06537 | 8.78500 | 108.04013 | | | 0.00 | 0 | 2,239,800 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 2,239,800 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 2,239,800 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 105.66418 | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.20500 | 111.31936 | 8.20500 | 111.29464 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 8.89500 | 97.62866 | 8.89500 | 97.60557 | | | 0.00 | 0 | 12,936,700 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 12,936,700 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 12,936,700 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.03000 | 105.09498 | 9.03000 | 105.06962 | | | 0.00 | 0 | 1,396,167,100 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 1,396,167,100 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 1,396,167,100 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.75589 | | | 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 | | | 8.95500 | 107.90245 | 8.95500 | 107.87677 | | | 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 | 102.13300 | | | 0.00 | 0 | 0 |
| Total SBS36 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 SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 7.57500 | 103.90240 | 7.57500 | 103.88107 | | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 8.54000 | 106.59881 | 8.54000 | 106.57419 | | | | 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 | | | 9.46500 | 106.11025 | 9.46500 | 106.08315 | | | | 0.00 | 0 | 10,000,000,000 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| SBS4 On 16/11/2021 Spot Bond | | | 7.84000 | 103.00015 | 7.84000 | 102.97863 | | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 102.03185 | | | | 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 | | | 8.06500 | 107.22715 | 8.06500 | 107.20411 | | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 8.64500 | 111.41746 | 8.64500 | 111.39184 | | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.04000 | 112.14127 | 9.04000 | 112.11433 | | | | 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 | 102.38619 | | | | 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 | | | 8.07500 | 112.30277 | 8.07500 | 112.27821 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 103.52045 | | | | 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 | 101.97579 | | | | 0.00 | 0 | 0 |
| Total SBS48 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 SBS48 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.94052 | | | | 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 | | | 8.38500 | 106.73251 | 8.38500 | 106.70829 | | | | 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 | | | 9.14500 | 9.14500 | 9.14500 | 106.74698 | | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 104.05074 | | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.41269 | | | | 0.00 | 0 | 1,500,000,000 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.18160 | | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.74989 | | | | 0.00 | 4,000,000,000 | 1,000,000,000 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 4,000,000,000 | 1,000,000,000 |
| Total For SBS55 | | | | | | | | | | 0.00 | 4,000,000,000 | 1,000,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 7.96000 | 103.34320 | 7.96000 | 103.32116 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.49412 | | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.10591 | | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 100.13337 | | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.72267 | | | | 0.00 | 0 | 0 |
| Total SBS60 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 SBS60 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.78405 | | | | 0.00 | 0 | 0 |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.80462 | | | | 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 | 101.85441 | | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.43857 | | | | 0.00 | 0 | 0 |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.43140 | | | | 0.00 | 0 | 0 |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.45380 | | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.76000 | 290.88601 | 3.76000 | 290.79741 | | | | 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 | | | 4.45000 | 4.45000 | 4.45000 | 205.60299 | | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 106.64932 | | | | 0.00 | 0 | 675,000,000 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 675,000,000 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 675,000,000 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.05986 | | | | 0.00 | 0 | 75,000,000 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 75,000,000 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 75,000,000 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.99402 | | | | 0.00 | 0 | 790,000,000 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 790,000,000 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 790,000,000 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 104.09553 | | | | 0.00 | 0 | 100,000,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.18365 | | | | 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 | | | 9.25500 | 105.23214 | 9.25500 | 105.20613 | | | | 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 | 99.97512 | | | | 0.00 | 0 | 0 |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.07373 | | | | 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 | 100.07386 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 97.52168 | | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 103.14283 | | | | 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 | 101.50171 | | | | 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 | 101.54294 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.46335 | | | | 0.00 | 0 | 0 |
| Total SLRA3 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 SLRA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.50484 | | | | 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 | 101.56804 | | | | 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 | 101.58435 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.58759 | | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.59597 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.70229 | | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.73668 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.65879 | | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.69533 | | | | 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 | 101.52232 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 8.97500 | 111.74001 | 8.97500 | 111.71322 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.75330 | | | | 0.00 | 0 | 0 |
| Total SNT04 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 SNT04 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.82737 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.69041 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 102.22139 | | | | 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 | 101.36664 | | | | 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 | 101.38403 | | | | 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 | 101.35956 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.39654 | | | | 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 | 100.90724 | | | | 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 | 102.15902 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.44994 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.66068 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.63983 | | | | 0.00 | 0 | 0 |
| Total SPG006 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 SPG006 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.65444 | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | 0.00 | 0 | 0 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS051U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 7.64500 | 102.28263 | 7.64500 | 102.26167 | | 1,529,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total SSA06 SPOT | | | | | | | | 1,529,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For SSA06 | | | | | | | | 1,529,000,000,000.00 | 200,000,000 | 100,000,000 | |
| SSN00 On 31/03/2021 Spot Bond | | | 7.87000 | 100.20001 | 7.87000 | 100.17887 | | 0.00 | 0 | 0 | |
| Total SSN004 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SSN004 | | | | | | | | 0.00 | 0 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 7.87000 | 100.20001 | 7.87000 | 100.17887 | | 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 | | | 4.44500 | 4.44500 | 4.44500 | 127.64101 | | 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 | | | 9.60500 | 105.38067 | 9.60500 | 105.35366 | | 0.00 | 0 | 0 | |
| Total SSN017 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 SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 10.82500 | 77.64713 | 10.82500 | 77.62489 | | | | 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 | 100.49981 | | | | 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 | 101.08061 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.66478 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 101.06676 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | | 0.00000 | 101.49758 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.12710 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 104.47841 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 8.60500 | 106.64651 | 8.60500 | 106.62195 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.45000 | 105.35056 | 4.45000 | 105.31637 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.07662 | | | | 0.00 | 0 | 0 |
| Total SSN044 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 SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.99649 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.12017 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 08/12/2023 Spot Bond | | | 3.89000 | 3.89000 | 3.89000 | 289.33182 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.42519 | | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 26/10/2020 Spot Bond | | | | | 0.00000 | 102.02347 | | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 26/10/2020 Spot Bond | | | 6.35200 | 104.29476 | 6.35200 | 104.27694 | | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.97283 | | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.79552 | | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.22072 | | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 31/03/2028 Spot Bond | | | 4.37000 | 4.37000 | 4.37000 | 173.44231 | | | | 0.00 | 0 | 0 |
| Total SSN061 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 SSN061 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2025 Spot Bond | | | 3.83000 | 3.83000 | 3.83000 | 131.70625 | | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2038 Spot Bond | | | 4.79000 | 4.79000 | 4.79000 | 100.43593 | | | | 0.00 | 0 | 0 |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2029 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 95.44112 | | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2028 Spot Bond | | | 4.33000 | 4.33000 | 4.33000 | 173.96661 | | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 14/05/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.20792 | | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.19363 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.15845 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.67455 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.66434 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.64753 | | | | 0.00 | 0 | 0 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.00008 | | | | 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 | 107.38300 | | | | 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 | 103.57221 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.25293 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.85724 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.75097 | | | | 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 | | | 4.22500 | 4.22500 | 4.22500 | 210.75728 | | | | 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 | 102.13252 | | | | 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 | | | 9.12500 | 102.02414 | 9.12500 | 101.99927 | | | | 0.00 | 0 | 0 |
| Total SZ25 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 SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.43158 | | | | 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 | | | 7.85000 | 103.71201 | 7.85000 | 103.68988 | | | | 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 | 101.39383 | | | | 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 | | | 7.75000 | 106.93523 | 7.75000 | 106.91278 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.37436 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 7.85000 | 106.65754 | 7.85000 | 106.63487 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.25607 | | | | 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 | | | 7.80000 | 105.89328 | 7.80000 | 105.87089 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A21 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.37173 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A10 On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.33117 | | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.36085 | | | | 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 | 102.62448 | 8.55000 | 102.60114 | | | | 0.00 | 0 | 0 |
| Total T14A12 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 T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.23410 | | | | 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 | 100.16342 | | | | 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 | 102.04659 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.86959 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.86950 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.59032 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.35750 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.83332 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 101.75294 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.05345 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.11800 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.46288 | | | | 0.00 | 0 | 0 |
| Total TFS154 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 TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.95299 | | | | 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 | 100.97226 | | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.38306 | | | | 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 | 100.58074 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.56680 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS16€ On 25/04/2020 Spot Bond | | | | | 0.00000 | 99.79452 | | | | 0.00 | 0 | 0 |
| Total TFS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS160 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 101.11101 | | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 101.13088 | | | | 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 |
| TH12A2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.33123 | | | | 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 | | | 7.80000 | 7.80000 | 7.80000 | 103.76455 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.36110 | | | | 0.00 | 0 | 0 |
| Total TH12A5 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 TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 7.71000 | 103.48307 | 7.71000 | 103.46139 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.36110 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 7.82000 | 103.35781 | 7.82000 | 103.33585 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.42827 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.42827 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.42827 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.42827 | | | | 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 | 101.62808 | | | | 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 | 101.62808 | | | | 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 | 101.54761 | | | | 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 | 101.54612 | | | | 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 | 102.03145 | | | | 0.00 | 0 | 0 |
| Total TH12D1 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 TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.03045 | | | | 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 | 102.03746 | | | | 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 | 102.02253 | | | | 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 | 101.51771 | | | | 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 | | | 7.95000 | 105.13417 | 7.95000 | 105.11153 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.00746 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 7.84000 | 105.69358 | 7.84000 | 105.67112 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.42815 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.42964 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.47289 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.42612 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.42367 | | | | 0.00 | 0 | 0 |
| Total TH13B5 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 TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.53253 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.54446 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.54744 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.55905 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.61449 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.02361 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.02361 | | | | 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 | 102.06817 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.02246 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.05332 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.63283 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.38172 | | | | 0.00 | 0 | 0 |
| Total TH14A3 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 TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.60000 | 106.79709 | 7.60000 | 106.77545 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.46945 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.45693 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.76000 | 104.75782 | 7.76000 | 104.73614 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.47266 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.85059 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.41006 | | | | 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 | 101.54715 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.78220 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.49948 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.99324 | | | | 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 | 101.96206 | | | | 0.00 | 0 | 0 |
| Total TH14D2 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 TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.93755 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.31604 | | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.34600 | | | | 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 | 101.44309 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.55013 | | | | 0.00 | 0 | 0 |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.16292 | | | | 0.00 | 0 | 0 |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.29516 | | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.31018 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.37882 | | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.36689 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.08145 | | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.44891 | | | | 0.00 | 0 | 0 |
| Total TH15C1 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 TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.00505 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.41313 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.88210 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.80776 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.73041 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1: On 18/07/2019 Spot Bond | | | | | 0.00000 | 99.93746 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2019 Spot Bond | | | | | 0.00000 | 99.92740 | | | | 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 | 99.93464 | | | | 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 | 99.90140 | | | | 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 | | | 7.59000 | 7.59000 | 7.59000 | 101.34850 | | | | 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 | 69.66881 | 100.00000 | 69.53663 | | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 108.11700 | 10.00000 | 108.08900 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.97651 | | | | 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 | 100.98130 | | | | 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 | | | 8.39500 | 104.99631 | 8.39500 | 104.97284 | | | | 0.00 | 0 | 0 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 0 |
| TL25 On 04/09/2024 Spot Bond | | | 8.90500 | 106.15801 | 8.90500 | 106.13288 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 102.31106 | | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.05567 | | | | 0.00 | 0 | 5,000,000,000 |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| TL28 On 24/04/2025 Spot Bond | | | 9.18500 | 102.49712 | 9.18500 | 102.47197 | | | | 0.00 | 0 | 1,000,000,000 |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 99.79083 | | | | 0.00 | 0 | 2,500,000,000 |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.83985 | | | | 0.00 | 0 | 0 |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | 0 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.85970 | | | | 0.00 | 0 | 0 |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL31 | | | | | | | | | | 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 | 102.41931 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-----------------------|---------------|
| Total TLC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC07 | | | | | | | | | 0.00 | 0 | 0 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.39679 | | | 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 | | | 7.80000 | 106.39697 | 7.80000 | 106.37485 | | 5,289,206,520,000.00 | 678,103,400 | 36,371,989,500 | |
| Total TN20 SPOT | | | | | | | | 5,289,206,520,000.00 | 678,103,400 | 36,371,989,500 | |
| Total For TN20 | | | | | | | | 5,289,206,520,000.00 | 678,103,400 | 36,371,989,500 | |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 48.33015 | 100.00000 | 48.22377 | | 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 | 31.52301 | 100.00000 | 31.45363 | | 0.00 | 0 | 0 | |
| Total TN21U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN21U | | | | | | | | 0.00 | 0 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 8.65500 | 109.63437 | 8.65500 | 109.60912 | | 0.00 | 0 | 18,060,000,000 | |
| Total TN23 SPOT | | | | | | | | 0.00 | 0 | 18,060,000,000 | |
| Total For TN23 | | | | | | | | 0.00 | 0 | 18,060,000,000 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 15.34235 | 100.00000 | 15.30858 | | 0.00 | 0 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.60500 | 103.36465 | 9.60500 | 103.33786 | | 1,078,674,157,000.00 | 112,303,400 | 24,336,289,500 | |
| Total TN25 SPOT | | | | | | | | 1,078,674,157,000.00 | 112,303,400 | 24,336,289,500 | |
| Total For TN25 | | | | | | | | 1,078,674,157,000.00 | 112,303,400 | 24,336,289,500 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.85132 | 100.00000 | 13.82032 | | 0.00 | 0 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN25/R186 | | | | | | | | 0.00 | 0 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.78500 | 96.53691 | 9.78500 | 96.51185 | | 0.00 | 0 | 1,037,346,000 | |
| Total TN27 SPOT | | | | | | | | 0.00 | 0 | 1,037,346,000 | |
| Total For TN27 | | | | | | | | 0.00 | 0 | 1,037,346,000 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.33167 | 100.00000 | 10.30893 | | 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 | | | 10.45500 | 103.07159 | 10.45500 | 103.04289 | | 0.00 | 0 | 11,880,000,000 | |

| 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 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 | 121.08779 | 8.00000 | 121.06184 | | | | 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 | | | 11.59000 | 96.25577 | 11.59000 | 96.22615 | | | | 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 | 102.84340 | 10.75000 | 102.81398 | | | | 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 | 108.11700 | 10.00000 | 108.08900 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0i On 30/11/2020 Spot Bond | | | 7.91000 | 103.23278 | 7.91000 | 103.21102 | | | | 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 | | | 8.10000 | 102.88819 | 8.10000 | 102.86587 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A1 On 14/12/2020 Spot Bond | | | 7.90000 | 7.90000 | 7.90000 | 103.16084 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.82043 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.84129 | | | | 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 | 100.92883 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.96213 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.17803 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.17803 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.49332 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.53051 | | | | 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 | | | 8.30500 | 103.59668 | 8.30500 | 103.57378 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.48489 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.51703 | | | | 0.00 | 0 | 0 |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.77299 | | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.73764 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2020 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 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 | 99.99984 | | | | 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 | | | 8.60500 | 102.39516 | 8.60500 | 105.00907 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 99.99975 | | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11I 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 |
| TRQ12I 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 |
| TRQ13I 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 |
| TRQ14I 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 |
| TSE01I 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 |
| TSE03I 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 |
| TSP22E On 19/03/2020 Spot Bond | | | | | 0.00000 | 94.52664 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22E On 10/10/2019 Spot Bond | | | | | 0.00000 | 98.18982 | | | | 0.00 | 0 | 0 |
| Total TSP229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP229 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23C On 09/04/2020 Spot Bond | | | | | 0.00000 | 94.31526 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23I On 07/11/2019 Spot Bond | | | | | 0.00000 | 97.60516 | | | | 0.00 | 0 | 0 |
| Total TSP231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP231 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23I On 07/05/2020 Spot Bond | | | | | 0.00000 | 93.71655 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total TSP232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP232 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP232 On 09/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 20,000,000,000 |
| Total TSP233 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For TSP233 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| 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 | 101.96428 | | | | 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 | 102.33289 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.48811 | | | | 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 | 102.88621 | | | | 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 |
| TWC29 On 15/07/2019 Spot Bond | | | | | 0.00000 | 101.83426 | | | | 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 | 101.71369 | | | | 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 | 101.58830 | | | | 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 | 101.27315 | | | | 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 | 100.97670 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TWC303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC303 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 23/08/2019 Spot Bond | | | | | 0.00000 | 101.08530 | | | | 0.00 | 0 | 0 |
| Total TWC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC304 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 04/09/2019 Spot Bond | | | | | 0.00000 | 100.82827 | | | | 0.00 | 0 | 0 |
| Total TWC305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC305 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 04/10/2019 Spot Bond | | | | | 0.00000 | 100.20452 | | | | 0.00 | 0 | 0 |
| Total TWC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC306 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 09/10/2019 Spot Bond | | | | | 0.00000 | 100.10215 | | | | 0.00 | 0 | 0 |
| Total TWC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC307 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.08000 | 107.86242 | 8.08000 | 107.83920 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.00500 | 110.16418 | 10.00500 | 110.13496 | | | | 0.00 | 0 | 1,606,290,100 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 1,606,290,100 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 1,606,290,100 |
| VCJA1 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 |
| VCJA2 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 |
| VCJA3 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 |
| VCJA4 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 |
| VCJA5 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 |
| VCJA6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA8L On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA9L On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8L On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB9L On 20/07/2027 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 VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA11 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 |
| VCPA21 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 |
| VCPA31 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 |
| VCPA41 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 |
| VCPA51 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 |
| VCPA61 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 |
| VCPA71 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 |
| VCPA81 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 |
| VCPA91 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VCPB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.84583 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 100.62449 | | | | 0.00 | 0 | 0 |
| Total VKE09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE09 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.16823 | | | | 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 | 99.83949 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total VKE11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE11 | | | | | | | | | 0.00 | 0 | 0 |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 101.93180 | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 101.52216 | | | 0.00 | 0 | 0 |
| Total VKE13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE13 | | | | | | | | | 0.00 | 0 | 0 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 101.19725 | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| 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 |
| VR851L On 09/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|----------------------|----------------------|
| Total VR851U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR851U | | | | | | | | | 0.00 | 0 | 0 |
| VR852L On 04/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR852U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR852U | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.37188 | | | 0.00 | 0 | 0 |
| Total WHL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01 | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.40169 | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.19491 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total WHL03 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For WHL03 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 6.84000 | 102.97207 | 6.84000 | 102.95325 | | | 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 | | | 7.14500 | 104.37202 | 7.14500 | 104.35211 | | 2,143,500,000,000.00 | | 300,000,000 | 150,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|------------------------|------------------------|
| Total WSP5 SPOT | | | | | | | | | 2,143,500,000,000.00 | 300,000,000 | 150,000,000 |
| Total For WSP5 | | | | | | | | | 2,143,500,000,000.00 | 300,000,000 | 150,000,000 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 30.05110 | 100.00000 | 29.98494 | | | 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 | | | 6.25000 | 98.71535 | 6.25000 | 98.69866 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.61e+017 | 411,771,169,500 | 538,608,726,555 |
| Total for SPOT : | | | | | | | | | 1.61e+017 | 411,771,169,500 | 538,608,726,555 |
| Total Futures | | | | | | | | | 1.61e+017 | 411,771,190,593 | 538,609,586,500 |
| Total Options | | | | | | | | | 426 597.20 | 1,240 | 126,612 |
| Grand Total: | | | | | | | | | 1.61e+017 | 411,771,191,833 | 538,609,713,112 |