



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2020

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 07/05/2020 Bond Future | | | 10.80961 | 78.05876 | 10.74418 | 78.43935 | | | 0.00 | 0 | 350 |
| ES33 On 06/08/2020 Bond Future | | | 10.92758 | 79.46508 | 10.85972 | 79.85255 | | | 0.00 | 0 | 0 |
| ES33 On 05/11/2020 Bond Future | | | 11.04999 | 77.08172 | 10.97963 | 77.47603 | | | 0.00 | 0 | 0 |
| ES33 On 04/02/2021 Bond Future | | | 11.17862 | 78.48528 | 11.10558 | 78.88670 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 07/05/2020 Bond Future | | | 11.17015 | 78.67947 | 11.11492 | 79.04786 | | | 0.00 | 0 | 4,919 |
| ES42 On 06/08/2020 Bond Future | | | 11.28588 | 80.09711 | 11.22866 | 80.47215 | | | 0.00 | 0 | 0 |
| ES42 On 05/11/2020 Bond Future | | | 11.40465 | 77.25298 | 11.34535 | 77.63464 | | | 0.00 | 0 | 0 |
| ES42 On 04/02/2021 Bond Future | | | 11.52524 | 78.65945 | 11.46379 | 79.04799 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 07/05/2020 Bond Future | | | 138.46080 | 138.46080 | 138.20735 | 138.20735 | | | 0.00 | 0 | 2,047 |
| I2025 On 06/08/2020 Bond Future | | | 139.48915 | 139.48915 | 139.23115 | 139.23115 | | | 0.00 | 0 | 0 |
| I2025 On 05/11/2020 Bond Future | | | 141.99324 | 141.99324 | 141.73055 | 141.73055 | | | 0.00 | 0 | 0 |
| I2025 On 04/02/2021 Bond Future | | | 143.08885 | 143.08885 | 142.82126 | 142.82126 | | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total I2025 Future | | | | | | | | | | | 0.00 | 0 | 2,047 |
| Total For I2025 | | | | | | | | | | | 0.00 | 0 | 2,047 |
| I2029 | On | 07/05/2020 | | | 101.98922 | 101.98922 | 101.90638 | 101.90638 | | | 0.00 | 0 | 3,806 |
| I2029 | On | 06/08/2020 | | | 103.85168 | 103.85168 | 103.76740 | 103.76740 | | | 0.00 | 0 | 0 |
| I2029 | On | 05/11/2020 | | | 104.57763 | 104.57763 | 104.49182 | 104.49182 | | | 0.00 | 0 | 0 |
| I2029 | On | 04/02/2021 | | | 106.50570 | 106.50570 | 106.41820 | 106.41820 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | 0.00 | 0 | 3,806 |
| Total For I2029 | | | | | | | | | | | 0.00 | 0 | 3,806 |
| I2033 | On | 07/05/2020 | | | 101.28753 | 101.28753 | 101.23138 | 101.23138 | | | 0.00 | 0 | 6,960 |
| I2033 | On | 06/08/2020 | | | 103.13721 | 103.13721 | 103.08008 | 103.08008 | | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2020 | | | 103.77243 | 103.77243 | 103.71415 | 103.71415 | | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2021 | | | 105.68562 | 105.68562 | 105.62620 | 105.62620 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | 0.00 | 0 | 6,960 |
| Total For I2033 | | | | | | | | | | | 0.00 | 0 | 6,960 |
| I2038 | On | 07/05/2020 | | | 117.77536 | 117.77536 | 117.77553 | 117.77553 | | | 2,355,507.20 | 20 | 10,887 |
| I2038 | On | 06/08/2020 | | | 118.23857 | 118.23857 | 118.23874 | 118.23874 | | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2020 | | | 120.36113 | 120.36113 | 120.36113 | 120.36113 | | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2021 | | | 120.86762 | 120.86762 | 120.86762 | 120.86762 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | 2,355,507.20 | 20 | 10,887 |
| Total For I2038 | | | | | | | | | | | 2,355,507.20 | 20 | 10,887 |
| I2046 | On | 07/05/2020 | | | 107.60304 | 107.60304 | 107.60304 | 107.60304 | | | 0.00 | 0 | 14,000 |
| I2046 | On | 06/08/2020 | | | 109.56798 | 109.56798 | 109.56817 | 109.56817 | | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2020 | | | 109.74612 | 109.74612 | 109.74631 | 109.74631 | | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2021 | | | 111.76950 | 111.76950 | 111.76950 | 111.76950 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | 0.00 | 0 | 14,000 |
| Total For I2046 | | | | | | | | | | | 0.00 | 0 | 14,000 |
| I2050 | On | 07/05/2020 | | | 111.94156 | 111.94156 | 111.94156 | 111.94156 | | | 0.00 | 0 | 11,818 |
| I2050 | On | 06/08/2020 | | | 112.11290 | 112.11290 | 112.11312 | 112.11312 | | | 0.00 | 0 | 0 |
| I2050 | On | 05/11/2020 | | | 114.12551 | 114.12551 | 114.12551 | 114.12551 | | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2021 | | | 114.31656 | 114.31656 | 114.31656 | 114.31656 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | 0.00 | 0 | 11,818 |
| Total For I2050 | | | | | | | | | | | 0.00 | 0 | 11,818 |
| R186 | On | 07/05/2020 | | | 7.84419 | 117.58141 | 7.77702 | 117.95226 | | 5.65 | 17,402,048.68 | 148 | 85,402 |
| R186 | On | 06/08/2020 | | | 7.87676 | 114.39638 | 7.80598 | 114.77401 | | 5.77 | 0.00 | 0 | 1,870 |
| R186 | On | 05/11/2020 | | | 7.90922 | 116.42336 | 7.83464 | 116.80758 | | 5.47 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2021 | | | 7.93957 | 113.24067 | 7.86080 | 113.63184 | | 5.61 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | 17,402,048.68 | 148 | 87,272 |
| R186 | On | 07/05/2020 | 8.08 | Call | | | 2,187.13000 | 2.18713 | 1,921,410 | 5.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Put | | | 526.48000 | 0.52648 | 631,610 | 5.70 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Call | | | 2,227.03000 | 2.22703 | 1,959,050 | 5.71 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Put | | | 512.09000 | 0.51209 | 614,960 | 5.71 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Call | | | 2,147.72000 | 2.14772 | 1,884,300 | 5.70 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Put | | | 541.38000 | 0.54138 | 648,810 | 5.70 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.50 | Call | | | 4,063.08000 | 4.06308 | 3,729,020 | 6.04 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.50 | Put | | | 151.10000 | 0.15110 | 187,890 | 6.04 | 0.00 | 0 | 23,172 |
| R186 | On | 07/05/2020 | Bond Future | 7.90 | Call | | | 1,530.36000 | 1.53036 | 1,310,070 | 5.61 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.90 | Put | | | 852.55000 | 0.85255 | 1,003,110 | 5.61 | 0.00 | 0 | 2,500 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Put | | | 1,698.95000 | 1.69895 | 1,934,520 | 5.47 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Call | | | 714.21000 | 0.71421 | 578,930 | 5.47 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Put | | | 294.28000 | 0.29428 | 359,960 | 5.84 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Call | | | 3,034.26000 | 3.03426 | 2,729,090 | 5.84 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Call | | | 6,196.55000 | 6.19655 | 5,836,220 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Put | | | 39.09000 | 0.03909 | 49,610 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.25 | Call | | | 3,192.36000 | 3.19236 | 2,925,950 | 5.90 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.25 | Put | | | 849.57000 | 0.84957 | 960,790 | 5.90 | 0.00 | 0 | 3,150 |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Call | | | 3,662.22000 | 3.66222 | 3,379,210 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Put | | | 696.86000 | 0.69686 | 791,480 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Call | | | 3,702.35000 | 3.70235 | 3,418,050 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Put | | | 685.31000 | 0.68531 | 778,640 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.36 | Call | | | 3,622.23000 | 3.62223 | 3,340,530 | 5.99 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.36 | Put | | | 708.58000 | 0.70858 | 804,510 | 5.99 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 1,073.37000 | 1.07337 | 1,191,910 | 5.51 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 3,644.73000 | 3.64473 | 3,379,050 | 5.51 | 0.00 | 0 | 3,500 |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Call | | | 7,382.83000 | 7.38283 | 7,040,000 | 6.18 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Put | | | 318.47000 | 0.31847 | 359,860 | 6.18 | 0.00 | 0 | 3,500 |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Call | | | 4,857.24000 | 4.85724 | 4,556,340 | 5.70 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Put | | | 696.04000 | 0.69604 | 779,360 | 5.70 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Call | | | 4,777.57000 | 4.77757 | 4,478,580 | 5.69 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Put | | | 714.88000 | 0.71488 | 800,110 | 5.69 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Put | | | 2,044.35000 | 2.04435 | 2,233,900 | 5.31 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Call | | | 2,072.02000 | 2.07202 | 1,877,350 | 5.31 | 0.00 | 0 | 3,500 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Call | | | 4,817.36000 | 4.81736 | 4,517,410 | 5.69 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Put | | | 705.40000 | 0.70540 | 789,670 | 5.69 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Call | | | 3,244.30000 | 3.24430 | 3,008,590 | 5.57 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Put | | | 1,767.62000 | 1.76762 | 1,923,080 | 5.57 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Call | | | 3,275.13000 | 3.27513 | 3,038,220 | 5.58 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Put | | | 1,749.52000 | 1.74952 | 1,903,780 | 5.58 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Call | | | 3,214.04000 | 3.21404 | 2,979,530 | 5.57 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Put | | | 1,786.31000 | 1.78631 | 1,942,970 | 5.57 | 0.00 | 0 | 0 |

| Contract 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 Option | | | | | | | | | | | 0.00 | 0 | 39,322 |
| Total For R186 | | | | | | | | | | | 17,402,048.68 | 148 | 126,594 |
| R197 | On 07/05/2020 | | | Bond Future | 309.55228 | 309.55228 | 308.82967 | 308.82967 | | | 0.00 | 0 | 2,507 |
| R197 | On 06/08/2020 | | | Bond Future | 307.44286 | 307.44286 | 306.70711 | 306.70711 | | | 0.00 | 0 | 0 |
| R197 | On 05/11/2020 | | | Bond Future | 312.96181 | 312.96181 | 312.21274 | 312.21274 | | | 0.00 | 0 | 0 |
| R197 | On 04/02/2021 | | | Bond Future | 310.76718 | 310.76718 | 310.00409 | 310.00409 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | 0.00 | 0 | 2,507 |
| Total For R197 | | | | | | | | | | | 0.00 | 0 | 2,507 |
| R202 | On 07/05/2020 | | | Bond Future | 228.40494 | 228.40494 | 229.01763 | 229.01763 | | | 0.00 | 0 | 8,483 |
| R202 | On 06/08/2020 | | | Bond Future | 228.45303 | 228.45303 | 229.07694 | 229.07694 | | | 0.00 | 0 | 0 |
| R202 | On 05/11/2020 | | | Bond Future | 232.55421 | 232.55421 | 233.18894 | 233.18894 | | | 0.00 | 0 | 0 |
| R202 | On 04/02/2021 | | | Bond Future | 232.61129 | 232.61129 | 233.25773 | 233.25773 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | 0.00 | 0 | 8,483 |
| Total For R202 | | | | | | | | | | | 0.00 | 0 | 8,483 |
| R2023 | On 07/05/2020 | | | Bond Future | 6.31188 | 105.17432 | 6.26272 | 105.30170 | | 2.05 | 0.00 | 0 | 67,917 |
| R2023 | On 06/08/2020 | | | Bond Future | 6.20369 | 107.06912 | 6.14920 | 107.19888 | | 1.96 | 0.00 | 0 | 0 |
| R2023 | On 05/11/2020 | | | Bond Future | 6.08433 | 105.03708 | 6.02354 | 105.16905 | | 1.88 | 0.00 | 0 | 0 |
| R2023 | On 04/02/2021 | | | Bond Future | 5.92082 | 106.94981 | 5.85197 | 107.08416 | | 1.73 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | 0.00 | 0 | 67,917 |
| R2023 | On 07/05/2020 | 6.91 | Put | | | | 33.58000 | 0.03358 | 41,980 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On 07/05/2020 | 6.89 | Call | | | | 1,646.79000 | 1.64679 | 1,528,380 | 2.40 | 0.00 | 0 | 0 |
| R2023 | On 07/05/2020 | 6.89 | Put | | | | 35.83000 | 0.03583 | 44,800 | 2.40 | 0.00 | 0 | 0 |
| R2023 | On 07/05/2020 | 6.90 | Call | | | | 1,671.07000 | 1.67107 | 1,552,360 | 2.41 | 0.00 | 0 | 0 |
| R2023 | On 07/05/2020 | 6.90 | Put | | | | 34.69000 | 0.03469 | 43,360 | 2.41 | 0.00 | 0 | 0 |
| R2023 | On 07/05/2020 | 6.91 | Call | | | | 1,695.39000 | 1.69539 | 1,576,410 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On 06/08/2020 | 7.28 | Call | | | | 2,701.32000 | 2.70132 | 2,579,720 | 2.48 | 0.00 | 0 | 0 |
| R2023 | On 06/08/2020 | 7.28 | Put | | | | 49.69000 | 0.04969 | 57,850 | 2.48 | 0.00 | 0 | 0 |
| R2023 | On 06/08/2020 | 7.26 | Call | | | | 2,656.91000 | 2.65691 | 2,535,600 | 2.47 | 0.00 | 0 | 0 |
| R2023 | On 06/08/2020 | 7.26 | Put | | | | 51.43000 | 0.05143 | 59,880 | 2.47 | 0.00 | 0 | 0 |
| R2023 | On 06/08/2020 | 7.27 | Call | | | | 2,679.07000 | 2.67907 | 2,557,600 | 2.48 | 0.00 | 0 | 0 |
| R2023 | On 06/08/2020 | 7.27 | Put | | | | 50.51000 | 0.05051 | 58,800 | 2.48 | 0.00 | 0 | 0 |
| R2023 | On 05/11/2020 | 7.46 | Put | | | | 62.06000 | 0.06206 | 70,890 | 2.39 | 0.00 | 0 | 0 |
| R2023 | On 05/11/2020 | 7.47 | Call | | | | 3,144.52000 | 3.14452 | 3,021,260 | 2.39 | 0.00 | 0 | 0 |
| R2023 | On 05/11/2020 | 7.47 | Put | | | | 61.29000 | 0.06129 | 70,000 | 2.39 | 0.00 | 0 | 0 |
| R2023 | On 05/11/2020 | 7.45 | Call | | | | 3,104.24000 | 3.10424 | 2,981,220 | 2.38 | 0.00 | 0 | 0 |
| R2023 | On 05/11/2020 | 7.45 | Put | | | | 62.84000 | 0.06284 | 71,790 | 2.38 | 0.00 | 0 | 0 |
| R2023 | On 05/11/2020 | 7.46 | Call | | | | 3,124.37000 | 3.12437 | 3,001,230 | 2.39 | 0.00 | 0 | 0 |
| R2023 | On 04/02/2021 | 6.33 | Call | | | | 1,279.21000 | 1.27921 | 1,186,110 | 1.75 | 0.00 | 0 | 0 |
| R2023 | On 04/02/2021 | 6.33 | Put | | | | 351.02000 | 0.35102 | 392,270 | 1.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Call | | | 1,293.70000 | 1.29370 | 1,200,130 | 1.75 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Put | | | 346.21000 | 0.34621 | 386,990 | 1.75 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Call | | | 1,265.14000 | 1.26514 | 1,172,520 | 1.75 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Put | | | 356.26000 | 0.35626 | 397,990 | 1.75 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 67,917 |
| R2030 | On | 07/05/2020 | Bond Future | | | 8.80977 | 97.00502 | 8.73839 | 97.45045 | | 8.64 | 121,256,275.00 | 1,250 | 75,961 |
| R2030 | On | 06/08/2020 | Bond Future | | | 8.87275 | 94.74322 | 8.79847 | 95.19681 | | 8.97 | 0.00 | 0 | 200 |
| R2030 | On | 05/11/2020 | Bond Future | | | 8.93205 | 96.42191 | 8.85489 | 96.88342 | | 8.50 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | | | 8.99233 | 94.17051 | 8.91202 | 94.64037 | | 8.80 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 121,256,275.00 | 1,250 | 76,161 |
| R2030 | On | 07/05/2020 | Bond Future | 8.85 | Call | | | 1,827.56000 | 1.82756 | 1,568,330 | 8.51 | 0.00 | 0 | 5,000 |
| R2030 | On | 07/05/2020 | Bond Future | 8.45 | Put | | | 2,500.52000 | 2.50052 | 2,810,740 | 8.10 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 9.19 | Call | | | 3,269.88000 | 3.26988 | 2,923,300 | 8.82 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 497.07000 | 0.49707 | 595,920 | 8.82 | 4,618,380.00 | 7,750 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Put | | | 1,320.07000 | 1.32007 | 1,527,480 | 8.45 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.90 | Call | | | 0.00000 | 0.00000 | 1,741,860 | 8.55 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.90 | Put | | | 0.00000 | 0.00000 | 1,182,680 | 8.55 | 6,883,197.60 | 5,820 | 5,820 |
| R2030 | On | 07/05/2020 | Bond Future | 8.85 | Put | | | 1,132.28000 | 1.13228 | 1,318,480 | 8.51 | 7,673,553.60 | 5,820 | 5,820 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Call | | | 1,614.13000 | 1.61413 | 1,373,040 | 8.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Put | | | 1,291.80000 | 1.29180 | 1,496,140 | 8.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Call | | | 1,648.76000 | 1.64876 | 1,404,610 | 8.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Put | | | 1,264.14000 | 1.26414 | 1,465,420 | 8.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Call | | | 1,580.06000 | 1.58006 | 1,342,040 | 8.45 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.45 | Call | | | 672.79000 | 0.67279 | 537,580 | 8.10 | 0.00 | 0 | 5,000 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Call | | | 3,334.74000 | 3.33474 | 3,043,950 | 9.06 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Put | | | 1,451.20000 | 1.45120 | 1,614,000 | 9.06 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Call | | | 3,257.55000 | 3.25755 | 2,970,320 | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 8.86 | Call | | | 2,432.20000 | 2.43220 | 2,188,370 | 8.87 | 0.00 | 0 | 800 |
| R2030 | On | 06/08/2020 | Bond Future | 9.42 | Put | | | 927.81000 | 0.92781 | 1,041,780 | 9.38 | 0.00 | 0 | 800 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Put | | | 1,493.46000 | 1.49346 | 1,659,820 | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.42 | Call | | | 4,637.46000 | 4.63746 | 4,297,840 | 9.38 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Call | | | 3,296.05000 | 3.29605 | 3,007,030 | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Put | | | 1,472.21000 | 1.47221 | 1,636,780 | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 8.36 | Put | | | 3,810.31000 | 3.81031 | 4,120,850 | 8.47 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 8.36 | Call | | | 1,074.30000 | 1.07430 | 931,250 | 8.47 | 0.00 | 0 | 800 |
| R2030 | On | 06/08/2020 | Bond Future | 8.86 | Put | | | 2,056.27000 | 2.05627 | 2,266,030 | 8.87 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Call | | | 6,684.96000 | 6.68496 | 6,317,030 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Put | | | 895.80000 | 0.89580 | 989,380 | 9.37 | 0.00 | 0 | 14,160 |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Call | | | 2,720.64000 | 2.72064 | 2,483,550 | 8.41 | 0.00 | 0 | 14,160 |

| 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 | 05/11/2020 | Bond Future | 8.10 | Put | | | 5,578.31000 | 5.57831 | 5,927,270 | 7.89 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Call | | | 904.96000 | 0.90496 | 792,410 | 7.89 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Put | | | 2,718.90000 | 2.71890 | 2,944,950 | 8.40 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Call | | | 2,329.57000 | 2.32957 | 2,114,060 | 8.33 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Put | | | 1,788.15000 | 1.78815 | 1,955,060 | 8.67 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Call | | | 4,004.57000 | 4.00457 | 3,709,970 | 8.67 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Call | | | 9,457.36000 | 9.45736 | 9,041,880 | 9.54 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Call | | | 1,393.55000 | 1.39355 | 1,240,130 | 8.07 | 0.00 | 0 | 14,160 |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Put | | | 2,689.99000 | 2.68999 | 2,914,410 | 8.41 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 1,350.93000 | 1.35093 | 1,200,790 | 8.06 | 0.00 | 0 | 1,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Put | | | 2,212.55000 | 2.21255 | 2,408,060 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Call | | | 3,314.84000 | 3.31484 | 3,048,840 | 8.53 | 0.00 | 0 | 1,000 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Call | | | 7,592.33000 | 7.59233 | 7,207,210 | 9.54 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Call | | | 2,689.55000 | 2.68955 | 2,454,090 | 8.40 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Put | | | 3,082.80000 | 3.08280 | 3,328,800 | 8.33 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Call | | | 1,790.04000 | 1.79004 | 1,608,240 | 8.19 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Put | | | 2,237.04000 | 2.23704 | 2,434,120 | 8.52 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Call | | | 3,280.21000 | 3.28021 | 3,015,780 | 8.52 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Call | | | 8,994.13000 | 8.99413 | 8,585,070 | 9.54 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Put | | | 379.19000 | 0.37919 | 425,220 | 9.54 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 4,506.80000 | 4.50680 | 4,818,170 | 8.06 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Put | | | 1,497.35000 | 1.49735 | 1,642,350 | 8.82 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Call | | | 4,679.44000 | 4.67944 | 4,361,640 | 8.83 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Put | | | 1,480.76000 | 1.48076 | 1,624,470 | 8.83 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Call | | | 4,597.94000 | 4.59794 | 4,282,730 | 8.81 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Put | | | 706.81000 | 0.70681 | 783,200 | 9.54 | 0.00 | 0 | 1,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Put | | | 3,765.74000 | 3.76574 | 4,045,450 | 8.19 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 5,568.23000 | 5.56823 | 5,225,240 | 9.06 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 1,174.87000 | 1.17487 | 1,293,390 | 9.06 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Put | | | 4,424.32000 | 4.42432 | 4,732,410 | 8.07 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Put | | | 1,514.11000 | 1.51411 | 1,660,410 | 8.81 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Put | | | 444.05000 | 0.44405 | 496,500 | 9.54 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Call | | | 4,638.63000 | 4.63863 | 4,322,120 | 8.82 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Call | | | 3,952.70000 | 3.95270 | 3,677,080 | 8.75 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Put | | | 2,511.58000 | 2.51158 | 2,705,820 | 8.75 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Call | | | 3,986.84000 | 3.98684 | 3,709,900 | 8.75 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Put | | | 2,488.21000 | 2.48821 | 2,681,130 | 8.75 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Call | | | 3,918.69000 | 3.91869 | 3,644,390 | 8.74 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Call | | | 1,695.48000 | 1.69548 | 1,533,280 | 8.24 | 0.00 | 0 | 800 |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Put | | | 3,297.10000 | 3.29710 | 3,532,580 | 8.56 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Call | | | 2,991.13000 | 2.99113 | 2,756,750 | 8.56 | 0.00 | 0 | 800 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Call | | | 8,140.69000 | 8.14069 | 7,758,770 | 9.68 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Put | | | 2,535.13000 | 2.53513 | 2,730,690 | 8.74 | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Put | | | 957.69000 | 0.95769 | 1,045,630 | 9.68 | 0.00 | 0 | 800 |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Put | | | 5,008.66000 | 5.00866 | 5,316,320 | 8.24 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 19,175,131.20 | 19,390 | 137,920 |
| Total For R2030 | | | | | | | | | | | | 140,431,406.20 | 20,640 | 214,081 |
| R2032 | On | 07/05/2020 | Bond Future | | | 9.22427 | 93.98468 | 9.15829 | 94.43408 | | 10.18 | 0.00 | 0 | 84,122 |
| R2032 | On | 06/08/2020 | Bond Future | | | 9.29325 | 95.67792 | 9.22485 | 96.13555 | | 10.27 | 0.00 | 0 | 300 |
| R2032 | On | 05/11/2020 | Bond Future | | | 9.36360 | 93.21493 | 9.29274 | 93.68055 | | 10.07 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | | | 9.43488 | 94.91225 | 9.36139 | 95.38635 | | 10.03 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 84,422 |
| R2032 | On | 07/05/2020 | Bond Future | 9.30 | Put | | | 1,208.14000 | 1.20814 | 1,385,580 | 9.95 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.30 | Call | | | 2,169.71000 | 2.16971 | 1,897,750 | 9.95 | 0.00 | 0 | 7,500 |
| R2032 | On | 07/05/2020 | Bond Future | 9.00 | Put | | | 2,190.06000 | 2.19006 | 2,459,130 | 9.49 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.00 | Call | | | 1,099.79000 | 1.09979 | 919,460 | 9.49 | 0.00 | 0 | 7,500 |
| R2032 | On | 07/05/2020 | Bond Future | 9.50 | Put | | | 767.75000 | 0.76775 | 893,020 | 10.18 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.50 | Call | | | 3,063.54000 | 3.06354 | 2,739,410 | 10.18 | 0.00 | 0 | 7,500 |
| R2032 | On | 07/05/2020 | Bond Future | 9.20 | Put | | | 1,489.16000 | 1.48916 | 1,695,900 | 9.81 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.20 | Call | | | 1,773.60000 | 1.77360 | 1,530,940 | 9.81 | 0.00 | 0 | 7,500 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Call | | | 1,661.53000 | 1.66153 | 1,427,970 | 9.76 | 0.00 | 0 | 3,000 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Put | | | 1,581.56000 | 1.58156 | 1,797,400 | 9.76 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.54 | Call | | | 3,257.65000 | 3.25765 | 2,924,330 | 10.23 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.54 | Put | | | 698.19000 | 0.69819 | 814,270 | 10.23 | 0.00 | 0 | 3,000 |
| R2032 | On | 07/05/2020 | Bond Future | 8.82 | Put | | | 2,994.11000 | 2.99411 | 3,318,830 | 9.17 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 8.82 | Call | | | 642.88000 | 0.64288 | 518,200 | 9.17 | 0.00 | 0 | 3,000 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 1,698.47000 | 1.69847 | 1,461,870 | 9.78 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 1,550.27000 | 1.55027 | 1,763,070 | 9.78 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Call | | | 1,735.83000 | 1.73583 | 1,496,190 | 9.79 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 1,519.48000 | 1.51948 | 1,729,240 | 9.79 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.47 | Put | | | 1,861.86000 | 1.86186 | 2,037,790 | 10.24 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Call | | | 3,407.21000 | 3.40721 | 3,129,040 | 10.22 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Put | | | 1,912.33000 | 1.91233 | 2,091,790 | 10.22 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 8.79 | Call | | | 1,259.34000 | 1.25934 | 1,109,610 | 9.52 | 0.00 | 0 | 800 |
| R2032 | On | 06/08/2020 | Bond Future | 9.29 | Put | | | 2,356.34000 | 2.35634 | 2,565,250 | 10.08 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.29 | Call | | | 2,792.30000 | 2.79230 | 2,543,580 | 10.08 | 0.00 | 0 | 800 |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Call | | | 3,447.47000 | 3.44747 | 3,167,530 | 10.23 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Put | | | 1,886.96000 | 1.88696 | 2,064,650 | 10.23 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.47 | Call | | | 3,487.94000 | 3.48794 | 3,206,240 | 10.24 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 5,466.70000 | 5.46670 | 5,117,870 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 1,018.00000 | 1.01800 | 1,126,800 | 10.72 | 0.00 | 0 | 800 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2032 | On | 06/08/2020 | Bond Future | 8.79 | Put | | | 4,241.73000 | 4.24173 | 4,549,630 | 9.52 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Put | | | 3,699.38000 | 3.69938 | 3,953,850 | 9.75 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Call | | | 2,483.81000 | 2.48381 | 2,272,660 | 9.75 | 0.00 | 0 | 3,000 |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Call | | | 1,987.62000 | 1.98762 | 1,804,710 | 9.60 | 0.00 | 0 | 1,000 |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Put | | | 2,643.16000 | 2.64316 | 2,844,720 | 10.02 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Call | | | 3,607.25000 | 3.60725 | 3,343,190 | 10.02 | 0.00 | 0 | 1,000 |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Call | | | 11,197.67000 | 11.19767 | 10,771,690 | 11.25 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Put | | | 1,866.77000 | 1.86677 | 2,022,090 | 10.28 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Call | | | 4,922.76000 | 4.92276 | 4,611,140 | 10.29 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Put | | | 1,847.13000 | 1.84713 | 2,001,130 | 10.29 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Call | | | 4,836.45000 | 4.83645 | 4,527,480 | 10.27 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Put | | | 420.75000 | 0.42075 | 465,290 | 11.25 | 0.00 | 0 | 3,000 |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Put | | | 4,353.44000 | 4.35344 | 4,636,150 | 9.60 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 2,202.23000 | 2.20223 | 2,378,430 | 10.16 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 4,262.44000 | 4.26244 | 3,973,020 | 10.16 | 0.00 | 0 | 3,000 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Call | | | 10,749.81000 | 10.74981 | 10,328,730 | 11.25 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Put | | | 1,886.89000 | 1.88689 | 2,043,540 | 10.27 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Put | | | 366.02000 | 0.36602 | 405,660 | 11.25 | 0.00 | 0 | 1,000 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Call | | | 4,879.40000 | 4.87940 | 4,569,100 | 10.28 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Call | | | 4,527.87000 | 4.52787 | 4,247,340 | 9.95 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Put | | | 2,874.01000 | 2.87401 | 3,067,580 | 9.95 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Call | | | 4,565.01000 | 4.56501 | 4,283,210 | 9.95 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Put | | | 2,848.01000 | 2.84801 | 3,040,310 | 9.95 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Put | | | 5,752.70000 | 5.75270 | 6,060,800 | 9.38 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Call | | | 1,951.59000 | 1.95159 | 1,785,590 | 9.38 | 0.00 | 0 | 800 |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Put | | | 3,837.43000 | 3.83743 | 4,075,040 | 9.73 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Call | | | 3,373.71000 | 3.37371 | 3,137,220 | 9.73 | 0.00 | 0 | 800 |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Call | | | 4,490.49000 | 4.49049 | 4,211,240 | 9.94 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Put | | | 2,899.83000 | 2.89983 | 3,094,680 | 9.94 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Call | | | 9,785.72000 | 9.78572 | 9,390,370 | 11.02 | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Put | | | 962.55000 | 0.96255 | 1,041,300 | 11.02 | 0.00 | 0 | 800 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 55,800 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 140,222 |
| R2035 | On | 07/05/2020 | Bond Future | | | 9.64168 | 95.77163 | 9.57584 | 96.26459 | | 11.36 | 0.00 | 0 | 118,227 |
| R2035 | On | 06/08/2020 | Bond Future | | | 9.71539 | 97.49709 | 9.64729 | 97.99896 | | 11.52 | 0.00 | 0 | 410 |
| R2035 | On | 05/11/2020 | Bond Future | | | 9.79359 | 94.72495 | 9.72317 | 95.23572 | | 11.29 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | | | 9.87480 | 96.44981 | 9.80189 | 96.96983 | | 11.27 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 118,637 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Call | | | 1,525.07000 | 1.52507 | 1,301,810 | 10.97 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Put | | | 2,249.38000 | 2.24938 | 2,519,080 | 10.97 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Call | | | 1,561.25000 | 1.56125 | 1,334,710 | 10.99 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Put | | | 2,209.61000 | 2.20961 | 2,476,030 | 10.99 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 1,489.51000 | 1.48951 | 1,269,540 | 10.95 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Call | | | 515.16000 | 0.51516 | 409,700 | 10.20 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 1,332.53000 | 1.33253 | 1,518,170 | 11.36 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 2,628.40000 | 2.62840 | 2,321,080 | 11.36 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Call | | | 8,402.80000 | 8.40280 | 7,936,400 | 13.27 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Put | | | 146.58000 | 0.14658 | 173,140 | 13.27 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.78 | Call | | | 2,768.78000 | 2.76878 | 2,452,910 | 11.40 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 3,702.57000 | 3.70257 | 4,069,320 | 10.36 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 658.32000 | 0.65832 | 532,110 | 10.36 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 10.57 | Call | | | 7,280.63000 | 7.28063 | 6,826,680 | 12.88 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.57 | Put | | | 219.49000 | 0.21949 | 258,500 | 12.88 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Put | | | 4,112.46000 | 4.11246 | 4,499,960 | 10.20 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 2,289.86000 | 2.28986 | 2,562,850 | 10.95 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.55 | Put | | | 1,977.28000 | 1.97728 | 2,224,280 | 11.08 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.55 | Call | | | 1,782.78000 | 1.78278 | 1,536,820 | 11.08 | 0.00 | 0 | 7,500 |
| R2035 | On | 07/05/2020 | Bond Future | 9.85 | Put | | | 1,080.35000 | 1.08035 | 1,238,310 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.85 | Call | | | 3,108.63000 | 3.10863 | 2,773,630 | 11.50 | 0.00 | 0 | 7,500 |
| R2035 | On | 07/05/2020 | Bond Future | 9.78 | Put | | | 1,252.30000 | 1.25230 | 1,429,390 | 11.40 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.09 | Put | | | 5,383.19000 | 5.38319 | 5,744,310 | 10.32 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.09 | Call | | | 1,125.99000 | 1.12599 | 985,240 | 10.32 | 0.00 | 0 | 500 |
| R2035 | On | 06/08/2020 | Bond Future | 9.67 | Put | | | 2,821.51000 | 2.82151 | 3,058,340 | 11.16 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.67 | Call | | | 2,989.31000 | 2.98931 | 2,724,270 | 11.16 | 0.00 | 0 | 500 |
| R2035 | On | 06/08/2020 | Bond Future | 10.45 | Call | | | 6,695.94000 | 6.69594 | 6,300,440 | 12.09 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 10.45 | Put | | | 1,019.77000 | 1.01977 | 1,126,140 | 12.09 | 0.00 | 0 | 500 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 5,895.97000 | 5.89597 | 6,275,510 | 10.18 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 925.34000 | 0.92534 | 803,010 | 10.18 | 0.00 | 0 | 24,761 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Put | | | 7,547.25000 | 7.54725 | 7,967,230 | 10.18 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Call | | | 555.55000 | 0.55555 | 473,660 | 10.18 | 0.00 | 0 | 3,000 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 4,047.81000 | 4.04781 | 3,733,960 | 11.44 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 2,061.24000 | 2.06124 | 2,249,260 | 11.44 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 4,092.80000 | 4.09280 | 3,777,110 | 11.45 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 2,034.54000 | 2.03454 | 2,220,720 | 11.45 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 4,003.03000 | 4.00303 | 3,691,030 | 11.43 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 2,088.22000 | 2.08822 | 2,278,090 | 11.43 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 6,169.98000 | 6.16998 | 5,809,870 | 11.62 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 1,830.01000 | 1.83001 | 1,980,670 | 11.62 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 6,072.57000 | 6.07257 | 5,715,070 | 11.60 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 1,868.68000 | 1.86868 | 2,021,950 | 11.60 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Call | | | 6,121.08000 | 6.12108 | 5,762,270 | 11.61 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Put | | | 1,849.11000 | 1.84911 | 2,001,070 | 11.61 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Call | | | 5,099.32000 | 5.09932 | 4,794,090 | 11.30 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Put | | | 3,416.47000 | 3.41647 | 3,631,260 | 11.30 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Call | | | 5,510.21000 | 5.51021 | 5,191,720 | 11.37 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Put | | | 3,133.72000 | 3.13372 | 3,335,250 | 11.37 | 0.00 | 0 | 650 |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Call | | | 10,228.59000 | 10.22859 | 9,807,740 | 12.34 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Put | | | 1,318.70000 | 1.31870 | 1,417,870 | 12.34 | 0.00 | 0 | 650 |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Call | | | 5,139.74000 | 5.13974 | 4,833,170 | 11.31 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Put | | | 3,387.18000 | 3.38718 | 3,600,630 | 11.31 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Call | | | 5,180.30000 | 5.18030 | 4,872,380 | 11.31 | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Put | | | 3,358.11000 | 3.35811 | 3,570,210 | 11.31 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 71,151 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 189,788 |
| R2037 | On | 07/05/2020 | Bond Future | | | 9.83185 | 91.53247 | 9.76097 | 92.06378 | | 12.12 | 5,858,078.08 | 64 | 69,216 |
| R2037 | On | 06/08/2020 | Bond Future | | | 9.91202 | 88.92148 | 9.83873 | 89.46245 | | 12.90 | 0.00 | 0 | 300 |
| R2037 | On | 05/11/2020 | Bond Future | | | 9.98808 | 90.49690 | 9.91243 | 91.04743 | | 12.07 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2021 | Bond Future | | | 10.06630 | 87.88716 | 9.98811 | 88.44768 | | 12.66 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 5,858,078.08 | 64 | 69,516 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Call | | | 1,282.58000 | 1.28258 | 1,069,670 | 11.41 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Put | | | 2,583.83000 | 2.58383 | 2,902,230 | 11.41 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 10.00 | Put | | | 1,184.87000 | 1.18487 | 1,367,310 | 12.12 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 10.00 | Call | | | 2,957.87000 | 2.95787 | 2,609,000 | 12.12 | 0.00 | 0 | 7,500 |
| R2037 | On | 07/05/2020 | Bond Future | 9.70 | Put | | | 2,130.04000 | 2.13004 | 2,409,670 | 11.64 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.70 | Call | | | 1,669.21000 | 1.66921 | 1,417,530 | 11.64 | 0.00 | 0 | 7,500 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Call | | | 1,315.38000 | 1.31538 | 1,098,930 | 11.43 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Put | | | 2,539.75000 | 2.53975 | 2,854,610 | 11.43 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Call | | | 1,348.66000 | 1.34866 | 1,128,670 | 11.45 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Put | | | 2,496.24000 | 2.49624 | 2,807,560 | 11.45 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 2,869.01000 | 2.86901 | 3,124,810 | 12.41 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 3,066.34000 | 3.06634 | 2,779,000 | 12.42 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 2,834.93000 | 2.83493 | 3,088,560 | 12.42 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 3,106.42000 | 3.10642 | 2,816,910 | 12.44 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 2,801.19000 | 2.80119 | 3,052,650 | 12.44 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 3,026.52000 | 3.02652 | 2,741,350 | 12.41 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Call | | | 4,633.82000 | 4.63382 | 4,300,760 | 12.00 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Put | | | 2,709.34000 | 2.70934 | 2,926,810 | 12.00 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Call | | | 4,676.51000 | 4.67651 | 4,341,790 | 12.01 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Put | | | 2,681.32000 | 2.68132 | 2,897,130 | 12.01 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Call | | | 4,591.00000 | 4.59100 | 4,259,610 | 11.99 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Put | | | 2,737.32000 | 2.73732 | 2,956,460 | 11.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Put | | | 3,337.36000 | 3.33736 | 3,560,990 | 12.68 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Call | | | 5,444.09000 | 5.44409 | 5,105,800 | 12.69 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Put | | | 3,308.96000 | 3.30896 | 3,531,190 | 12.69 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Call | | | 5,362.05000 | 5.36205 | 5,026,570 | 12.68 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Put | | | 3,365.97000 | 3.36597 | 3,591,010 | 12.68 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Call | | | 5,403.01000 | 5.40301 | 5,066,120 | 12.68 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 15,000 |
| Total For R2037 | | | | | | | | | | | | 5,858,078.08 | 64 | 84,516 |
| R2040 | On | 07/05/2020 | Bond Future | | | 9.95704 | 94.29785 | 9.91182 | 94.66120 | | 12.58 | 0.00 | 0 | 47,815 |
| R2040 | On | 06/08/2020 | Bond Future | | | 10.03754 | 91.48608 | 9.99079 | 91.85616 | | 13.43 | 0.00 | 0 | 600 |
| R2040 | On | 05/11/2020 | Bond Future | | | 10.11383 | 93.10698 | 10.06561 | 93.48351 | | 12.56 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | | | 10.19229 | 90.29428 | 10.14248 | 90.67763 | | 13.22 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 48,415 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Call | | | 1,327.55000 | 1.32755 | 1,175,680 | 11.62 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 10.00 | Put | | | 1,688.88000 | 1.68888 | 1,837,470 | 12.19 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.50 | Call | | | 632.58000 | 0.63258 | 540,420 | 10.99 | 0.00 | 0 | 2,640 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Put | | | 2,776.59000 | 2.77659 | 2,990,610 | 11.59 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.85 | Put | | | 2,240.63000 | 2.24063 | 2,424,660 | 11.86 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.85 | Call | | | 1,740.20000 | 1.74020 | 1,560,880 | 11.86 | 0.00 | 0 | 7,500 |
| R2040 | On | 07/05/2020 | Bond Future | 10.15 | Put | | | 1,241.05000 | 1.24105 | 1,357,830 | 12.42 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 10.15 | Call | | | 3,129.71000 | 3.12971 | 2,883,140 | 12.42 | 0.00 | 0 | 7,500 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Put | | | 2,729.06000 | 2.72906 | 2,940,540 | 11.62 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 1,362.98000 | 1.36298 | 1,208,580 | 11.64 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 2,682.01000 | 2.68201 | 2,890,960 | 11.64 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Call | | | 1,292.48000 | 1.29248 | 1,143,150 | 11.59 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 10.00 | Call | | | 2,395.34000 | 2.39534 | 2,180,580 | 12.19 | 0.00 | 0 | 2,640 |
| R2040 | On | 07/05/2020 | Bond Future | 9.50 | Put | | | 4,048.53000 | 4.04853 | 4,319,720 | 10.99 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Put | | | 3,016.43000 | 3.01643 | 3,181,360 | 13.17 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Call | | | 3,321.18000 | 3.32118 | 3,118,950 | 13.15 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Put | | | 3,089.67000 | 3.08967 | 3,257,520 | 13.15 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 9.57 | Call | | | 1,670.90000 | 1.67090 | 1,538,560 | 12.43 | 0.00 | 0 | 800 |
| R2040 | On | 06/08/2020 | Bond Future | 10.07 | Put | | | 2,909.12000 | 2.90912 | 3,069,720 | 13.21 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.07 | Call | | | 3,534.77000 | 3.53477 | 3,325,290 | 13.21 | 0.00 | 0 | 800 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Call | | | 3,363.30000 | 3.36330 | 3,159,610 | 13.16 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Put | | | 3,052.75000 | 3.05275 | 3,219,140 | 13.16 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Call | | | 3,405.92000 | 3.40592 | 3,200,770 | 13.17 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.79 | Call | | | 7,191.43000 | 7.19143 | 6,898,120 | 14.25 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.79 | Put | | | 1,176.73000 | 1.17673 | 1,253,500 | 14.25 | 0.00 | 0 | 800 |
| R2040 | On | 06/08/2020 | Bond Future | 9.57 | Put | | | 5,110.95000 | 5.11095 | 5,348,690 | 12.43 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 4,936.57000 | 4.93657 | 4,705,810 | 12.63 | 0.00 | 0 | 0 |

| 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 | 05/11/2020 | Bond Future | 10.32 | Put | | | 2,977.50000 | 2.97750 | 3,123,270 | 12.63 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Call | | | 4,846.24000 | 4.84624 | 4,617,740 | 12.61 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Put | | | 3,038.77000 | 3.03877 | 3,186,800 | 12.61 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Put | | | 5,275.70000 | 5.27570 | 5,494,640 | 12.01 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Call | | | 2,585.67000 | 2.58567 | 2,428,080 | 12.01 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Put | | | 6,470.76000 | 6.47076 | 6,720,110 | 11.71 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Call | | | 1,864.76000 | 1.86476 | 1,737,580 | 11.71 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Call | | | 4,891.32000 | 4.89132 | 4,661,690 | 12.62 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Put | | | 3,008.00000 | 3.00800 | 3,154,900 | 12.62 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Call | | | 12,168.73000 | 12.16873 | 11,833,590 | 14.01 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Put | | | 664.94000 | 0.66494 | 706,330 | 14.01 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 4,094.78000 | 4.09478 | 4,278,840 | 12.31 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 3,578.50000 | 3.57850 | 3,386,030 | 12.31 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Call | | | 11,093.10000 | 11.09310 | 10,768,150 | 14.01 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Put | | | 867.69000 | 0.86769 | 919,270 | 14.01 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Put | | | 3,261.82000 | 3.26182 | 3,417,930 | 12.54 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Call | | | 4,535.47000 | 4.53547 | 4,315,050 | 12.54 | 0.00 | 0 | 2,000 |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Put | | | 3,649.39000 | 3.64939 | 3,801,440 | 13.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Call | | | 5,647.40000 | 5.64740 | 5,415,120 | 13.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Put | | | 3,618.12000 | 3.61812 | 3,769,190 | 13.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Call | | | 5,691.16000 | 5.69116 | 5,457,920 | 13.15 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Put | | | 3,587.42000 | 3.58742 | 3,737,530 | 13.15 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Put | | | 1,129.28000 | 1.12928 | 1,186,780 | 14.47 | 0.00 | 0 | 800 |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Put | | | 7,125.61000 | 7.12561 | 7,366,580 | 12.38 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Call | | | 2,529.87000 | 2.52987 | 2,387,490 | 12.38 | 0.00 | 0 | 800 |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Put | | | 4,808.53000 | 4.80853 | 4,994,310 | 12.84 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Call | | | 4,246.10000 | 4.24610 | 4,048,530 | 12.84 | 0.00 | 0 | 800 |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Call | | | 5,604.11000 | 5.60411 | 5,372,810 | 13.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Call | | | 12,249.36000 | 12.24936 | 11,923,510 | 14.47 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 37,080 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 85,495 |
| R2044 | On | 07/05/2020 | Bond Future | | | 10.02534 | 90.95415 | 9.97499 | 91.36535 | | 13.26 | 22,647,583.35 | 249 | 77,663 |
| R2044 | On | 06/08/2020 | Bond Future | | | 10.10357 | 88.20754 | 10.05157 | 88.62623 | | 14.17 | 0.00 | 0 | 500 |
| R2044 | On | 05/11/2020 | Bond Future | | | 10.17761 | 89.77028 | 10.12401 | 90.19632 | | 13.26 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | | | 10.25364 | 87.02205 | 10.19832 | 87.45580 | | 13.97 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 22,647,583.35 | 249 | 78,163 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Call | | | 1,364.49000 | 1.36449 | 1,194,570 | 12.40 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Put | | | 2,818.58000 | 2.81858 | 3,059,860 | 12.40 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Call | | | 1,400.13000 | 1.40013 | 1,227,410 | 12.42 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Put | | | 2,770.07000 | 2.77007 | 3,008,550 | 12.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 1,329.51000 | 1.32951 | 1,162,410 | 12.37 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 2,867.88000 | 2.86788 | 3,111,980 | 12.37 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 4,924.67000 | 4.92467 | 5,258,850 | 11.52 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 441.53000 | 0.44153 | 364,510 | 11.52 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.97 | Put | | | 2,076.99000 | 2.07699 | 2,271,370 | 12.79 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.97 | Call | | | 2,036.06000 | 2.03606 | 1,819,240 | 12.79 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 10.81 | Call | | | 6,776.97000 | 6.77697 | 6,408,810 | 14.39 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 10.81 | Put | | | 347.34000 | 0.34734 | 390,380 | 14.39 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Put | | | 5,836.74000 | 5.83674 | 6,194,560 | 11.37 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Call | | | 276.48000 | 0.27648 | 223,100 | 11.37 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Put | | | 2,038.77000 | 2.03877 | 2,230,480 | 12.81 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Call | | | 2,079.83000 | 2.07983 | 1,860,340 | 12.81 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Call | | | 8,601.83000 | 8.60183 | 8,214,670 | 15.10 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Put | | | 190.05000 | 0.19005 | 214,090 | 15.10 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Put | | | 6,402.75000 | 6.40275 | 6,772,050 | 11.27 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Call | | | 204.75000 | 0.20475 | 162,850 | 11.27 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 2,318.52000 | 2.31852 | 2,529,170 | 12.65 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 1,783.04000 | 1.78304 | 1,582,490 | 12.65 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Call | | | 8,144.60000 | 8.14460 | 7,761,240 | 14.92 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Put | | | 220.69000 | 0.22069 | 248,530 | 14.92 | 0.00 | 0 | 556 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Call | | | 456.12000 | 0.45612 | 400,450 | 12.51 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Put | | | 5,079.95000 | 5.07995 | 5,344,090 | 13.29 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Call | | | 1,818.01000 | 1.81801 | 1,663,460 | 13.29 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Call | | | 7,767.18000 | 7.76718 | 7,429,990 | 15.34 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 4,038.72000 | 4.03872 | 4,265,580 | 13.65 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 2,588.37000 | 2.58837 | 2,394,790 | 13.66 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 3,993.59000 | 3.99359 | 4,218,700 | 13.66 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 2,513.06000 | 2.51306 | 2,322,980 | 13.63 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Put | | | 924.33000 | 0.92433 | 992,870 | 15.69 | 0.00 | 0 | 602 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Put | | | 9,588.49000 | 9.58849 | 9,951,510 | 12.51 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Put | | | 3,563.69000 | 3.56369 | 3,771,510 | 13.82 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Call | | | 2,981.97000 | 2.98197 | 2,771,100 | 13.82 | 0.00 | 0 | 602 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Call | | | 8,696.59000 | 8.69659 | 8,346,440 | 15.69 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 4,084.49000 | 4.08449 | 4,313,100 | 13.63 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Put | | | 1,115.67000 | 1.11567 | 1,197,170 | 15.34 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 2,550.46000 | 2.55046 | 2,358,630 | 13.65 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Put | | | 6,896.92000 | 6.89692 | 7,213,330 | 12.72 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Call | | | 999.33000 | 0.99933 | 897,050 | 12.72 | 0.00 | 0 | 602 |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Call | | | 8,438.25000 | 8.43825 | 8,105,190 | 14.00 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Put | | | 1,466.55000 | 1.46655 | 1,559,530 | 14.00 | 0.00 | 0 | 525 |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Put | | | 1,316.53000 | 1.31653 | 1,400,950 | 14.19 | 0.00 | 0 | 1,815 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Call | | | 10,502.71000 | 10.50271 | 10,143,910 | 14.67 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Put | | | 1,028.92000 | 1.02892 | 1,096,160 | 14.67 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Put | | | 5,650.55000 | 5.65055 | 5,910,980 | 12.32 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Call | | | 3,227.12000 | 3.22712 | 3,023,600 | 12.66 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Put | | | 11,620.88000 | 11.62088 | 11,988,000 | 12.01 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Call | | | 587.99000 | 0.58799 | 529,070 | 12.01 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 4,260.58000 | 4.26058 | 4,475,710 | 12.72 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Call | | | 1,309.61000 | 1.30961 | 1,198,960 | 12.01 | 0.00 | 0 | 525 |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Call | | | 9,046.18000 | 9.04618 | 8,704,560 | 14.19 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Call | | | 1,211.86000 | 1.21186 | 1,107,540 | 12.01 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Put | | | 4,513.41000 | 4.51341 | 4,737,420 | 12.65 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Call | | | 3,188.12000 | 3.18812 | 2,986,090 | 12.65 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Call | | | 10,221.32000 | 10.22132 | 9,865,510 | 14.58 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Call | | | 2,325.48000 | 2.32548 | 2,159,870 | 12.32 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Put | | | 4,470.66000 | 4.47066 | 4,693,180 | 12.66 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Put | | | 3,062.64000 | 3.06264 | 3,231,840 | 13.10 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Call | | | 4,881.38000 | 4.88138 | 4,623,230 | 13.11 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Put | | | 3,031.04000 | 3.03104 | 3,198,930 | 13.11 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 4,790.59000 | 4.79059 | 4,535,060 | 13.09 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 3,423.94000 | 3.42394 | 3,213,030 | 12.72 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Put | | | 8,309.13000 | 8.30913 | 8,630,850 | 12.01 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Put | | | 4,178.34000 | 4.17834 | 4,390,550 | 12.75 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Call | | | 3,503.60000 | 3.50360 | 3,289,770 | 12.75 | 0.00 | 0 | 525 |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Put | | | 7,955.28000 | 7.95528 | 8,270,670 | 12.01 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 3,094.53000 | 3.09453 | 3,265,040 | 13.09 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Put | | | 1,077.87000 | 1.07787 | 1,148,100 | 14.58 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Call | | | 4,835.90000 | 4.83590 | 4,579,060 | 13.10 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Put | | | 2,686.69000 | 2.68669 | 2,820,400 | 14.31 | 0.00 | 0 | 405 |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Call | | | 5,308.72000 | 5.30872 | 5,058,160 | 13.85 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Put | | | 4,051.01000 | 4.05101 | 4,234,200 | 13.85 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Put | | | 5,276.66000 | 5.27666 | 5,497,640 | 13.55 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Call | | | 4,015.23000 | 4.01523 | 3,802,460 | 13.55 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Call | | | 7,505.52000 | 7.50552 | 7,205,480 | 14.31 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Call | | | 5,266.12000 | 5.26612 | 5,016,690 | 13.84 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Put | | | 4,085.32000 | 4.08532 | 4,269,640 | 13.84 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Call | | | 5,013.78000 | 5.01378 | 4,771,210 | 13.79 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Put | | | 4,296.88000 | 4.29688 | 4,488,060 | 13.79 | 0.00 | 0 | 405 |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Put | | | 7,112.18000 | 7.11218 | 7,380,830 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Call | | | 2,697.26000 | 2.69726 | 2,532,160 | 13.17 | 0.00 | 0 | 405 |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Call | | | 5,351.46000 | 5.35146 | 5,099,780 | 13.86 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Put | | | 4,016.95000 | 4.01695 | 4,199,020 | 13.86 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|---------------|
| Total R2044 Option | | | | | | | | | | 0.00 | 0 | 18,150 |
| Total For R2044 | | | | | | | | | | 22,647,583.35 | 249 | 96,313 |
| R2048 On 07/05/2020 Bond Future | | | 10.03509 | 89.76026 | 9.98472 | 90.18225 | | 13.69 | | 4,488,013.00 | 50 | 91,275 |
| R2048 On 06/08/2020 Bond Future | | | 10.10694 | 91.37735 | 10.05497 | 91.80706 | | 13.93 | | 0.00 | 0 | 400 |
| R2048 On 05/11/2020 Bond Future | | | 10.18205 | 88.56012 | 10.12846 | 88.99742 | | 13.70 | | 0.00 | 0 | 0 |
| R2048 On 04/02/2021 Bond Future | | | 10.25972 | 90.17274 | 10.20439 | 90.61800 | | 13.72 | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 4,488,013.00 | 50 | 91,675 |
| R2048 On 07/05/2020 Bond Future | 9.78 | Call | | | 1,283.75000 | 1.28375 | 1,118,290 | 12.74 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.78 | Put | | | 3,035.55000 | 3.03555 | 3,292,080 | 12.74 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.79 | Call | | | 1,318.59000 | 1.31859 | 1,150,230 | 12.77 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.79 | Put | | | 2,983.42000 | 2.98342 | 3,237,050 | 12.77 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.77 | Call | | | 1,249.46000 | 1.24946 | 1,086,900 | 12.72 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.77 | Put | | | 3,088.36000 | 3.08836 | 3,347,790 | 12.72 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 10.20 | Call | | | 3,143.76000 | 3.14376 | 2,864,740 | 13.61 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 10.20 | Put | | | 1,364.41000 | 1.36441 | 1,507,380 | 13.61 | | 0.00 | 0 | 300 |
| R2048 On 07/05/2020 Bond Future | 10.70 | Call | | | 6,136.47000 | 6.13647 | 5,770,600 | 14.58 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 10.70 | Put | | | 457.62000 | 0.45762 | 513,740 | 14.58 | | 0.00 | 0 | 300 |
| R2048 On 07/05/2020 Bond Future | 9.69 | Put | | | 3,531.76000 | 3.53176 | 3,814,420 | 12.50 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.69 | Call | | | 990.74000 | 0.99074 | 851,410 | 12.50 | | 0.00 | 0 | 300 |
| R2048 On 06/08/2020 Bond Future | 9.25 | Put | | | 7,912.21000 | 7.91221 | 8,257,280 | 12.29 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.25 | Call | | | 760.60000 | 0.76060 | 675,960 | 12.29 | | 0.00 | 0 | 20,640 |
| R2048 On 06/08/2020 Bond Future | 9.00 | Put | | | 10,009.73000 | 10.00973 | 10,385,620 | 12.29 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.00 | Call | | | 432.16000 | 0.43216 | 378,340 | 12.29 | | 0.00 | 0 | 3,000 |
| R2048 On 06/08/2020 Bond Future | 10.19 | Call | | | 3,942.10000 | 3.94210 | 3,690,910 | 13.85 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.19 | Put | | | 2,833.16000 | 2.83316 | 3,011,680 | 13.85 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.20 | Call | | | 3,988.72000 | 3.98872 | 3,735,900 | 13.87 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.20 | Put | | | 2,798.62000 | 2.79862 | 2,975,510 | 13.87 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.18 | Call | | | 3,895.72000 | 3.89572 | 3,646,160 | 13.84 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.18 | Put | | | 2,868.06000 | 2.86806 | 3,048,210 | 13.84 | | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.04 | Call | | | 3,550.09000 | 3.55009 | 3,331,160 | 13.16 | | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.04 | Put | | | 4,280.33000 | 4.28033 | 4,498,700 | 13.16 | | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.02 | Call | | | 3,468.25000 | 3.46825 | 3,252,360 | 13.14 | | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.02 | Put | | | 4,365.06000 | 4.36506 | 4,586,470 | 13.14 | | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.03 | Call | | | 3,509.07000 | 3.50907 | 3,291,650 | 13.15 | | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.03 | Put | | | 4,322.52000 | 4.32252 | 4,542,400 | 13.15 | | 0.00 | 0 | 0 |
| R2048 On 04/02/2021 Bond Future | 10.48 | Call | | | 5,916.22000 | 5.91622 | 5,646,120 | 13.70 | | 0.00 | 0 | 0 |
| R2048 On 04/02/2021 Bond Future | 10.48 | Put | | | 3,737.10000 | 3.73710 | 3,912,260 | 13.70 | | 0.00 | 0 | 0 |
| R2048 On 04/02/2021 Bond Future | 10.46 | Call | | | 5,826.19000 | 5.82619 | 5,558,340 | 13.69 | | 0.00 | 0 | 0 |
| R2048 On 04/02/2021 Bond Future | 10.46 | Put | | | 3,801.98000 | 3.80198 | 3,979,390 | 13.69 | | 0.00 | 0 | 0 |
| R2048 On 04/02/2021 Bond Future | 10.47 | Call | | | 5,871.32000 | 5.87132 | 5,602,340 | 13.69 | | 0.00 | 0 | 0 |

| 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 | 04/02/2021 | Bond Future | 10.47 | Put | | | 3,769.59000 | 3.76959 | 3,945,870 | 13.69 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 24,540 |
| Total For R2048 | | | | | | | | | | | | 4,488,013.00 | 50 | 116,215 |
| R208 | On | 07/05/2020 | Bond Future | | | 5.84091 | 101.53939 | 5.95417 | 101.44236 | | 0.44 | 0.00 | 0 | 16,649 |
| R208 | On | 06/08/2020 | Bond Future | | | 5.27775 | 103.36876 | 5.43655 | 103.27006 | | 0.37 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | | | 4.00975 | 101.79818 | 4.26958 | 101.69766 | | 0.24 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 16,649 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Call | | | 0.04000 | 0.00004 | 0,130 | 0.67 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Put | | | 987.03000 | 0.98703 | 890,090 | 0.67 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Call | | | 0.05000 | 0.00005 | 0,140 | 0.67 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Put | | | 978.35000 | 0.97835 | 881,410 | 0.67 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Call | | | 0.04000 | 0.00004 | 0,110 | 0.67 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Put | | | 995.73000 | 0.99573 | 898,770 | 0.67 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 134.47000 | 0.13447 | 204,160 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 57.87000 | 0.05787 | 28,860 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 138.67000 | 0.13867 | 209,220 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 55.87000 | 0.05587 | 27,720 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 130.59000 | 0.13059 | 199,360 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 60.19000 | 0.06019 | 30,260 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Put | | | 12.70000 | 0.01270 | 3,700 | 0.21 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Call | | | 209.06000 | 0.20906 | 300,920 | 0.21 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Put | | | 12.17000 | 0.01217 | 3,510 | 0.21 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Call | | | 212.58000 | 0.21258 | 304,680 | 0.21 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Put | | | 11.84000 | 0.01184 | 3,420 | 0.21 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Call | | | 205.74000 | 0.20574 | 297,260 | 0.21 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 16,649 |
| R209 | On | 07/05/2020 | Bond Future | | | 9.69494 | 73.06850 | 9.62922 | 73.48885 | | 12.90 | 13,809,946.50 | 189 | 67,905 |
| R209 | On | 06/08/2020 | Bond Future | | | 9.76513 | 74.38491 | 9.69735 | 74.81292 | | 12.98 | 0.00 | 0 | 200 |
| R209 | On | 05/11/2020 | Bond Future | | | 9.83610 | 72.55271 | 9.76623 | 72.98829 | | 12.91 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2021 | Bond Future | | | 9.90786 | 73.87377 | 9.83580 | 74.31724 | | 12.92 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 13,809,946.50 | 189 | 68,105 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Call | | | 1,084.94000 | 1.08494 | 914,920 | 12.08 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Put | | | 2,183.53000 | 2.18353 | 2,433,860 | 12.08 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 1,112.21000 | 1.11221 | 939,390 | 12.10 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 2,145.22000 | 2.14522 | 2,392,750 | 12.10 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 1,058.06000 | 1.05806 | 890,850 | 12.06 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 2,222.31000 | 2.22231 | 2,475,450 | 12.06 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 34,611.74000 | 34.61174 | 35,039,750 | 11.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 34,503.41000 | 34.50341 | 34,931,420 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 34,720.22000 | 34.72022 | 35,148,230 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Call | | | 3,907.91000 | 3.90791 | 3,646,240 | 12.92 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Put | | | 2,404.37000 | 2.40437 | 2,578,280 | 12.92 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 3,944.32000 | 3.94432 | 3,681,330 | 12.93 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 2,380.06000 | 2.38006 | 2,552,650 | 12.93 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 3,871.88000 | 3.87188 | 3,611,530 | 12.91 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 2,429.13000 | 2.42913 | 2,604,360 | 12.91 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Call | | | 4,533.56000 | 4.53356 | 4,267,880 | 12.80 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Put | | | 2,866.65000 | 2.86665 | 3,044,440 | 12.80 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Call | | | 4,568.89000 | 4.56889 | 4,302,080 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Put | | | 2,842.23000 | 2.84223 | 3,018,890 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Call | | | 4,498.34000 | 4.49834 | 4,233,790 | 12.79 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Put | | | 2,891.25000 | 2.89125 | 3,070,170 | 12.79 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | | | 13,809,946.50 | 189 | 68,105 |
| R210 | On | 07/05/2020 | Bond Future | | | 188.38864 | 188.38864 | 188.39009 | 188.39009 | | | 0.00 | 0 | 1,935 |
| R210 | On | 06/08/2020 | Bond Future | | | 191.82883 | 191.82883 | 191.83038 | 191.83038 | | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2020 | Bond Future | | | 192.56096 | 192.56096 | 192.56236 | 192.56236 | | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2021 | Bond Future | | | 196.11112 | 196.11112 | 196.11237 | 196.11237 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,935 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,935 |
| R212 | On | 07/05/2020 | Bond Future | | | 165.25207 | 165.25207 | 165.13579 | 165.13579 | | | 0.00 | 0 | 6,719 |
| R212 | On | 06/08/2020 | Bond Future | | | 165.98415 | 165.98415 | 165.86585 | 165.86585 | | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2020 | Bond Future | | | 168.96382 | 168.96382 | 168.84328 | 168.84328 | | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2021 | Bond Future | | | 169.75942 | 169.75942 | 169.63659 | 169.63659 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 6,719 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 6,719 |
| R213 | On | 07/05/2020 | Bond Future | | | 9.03226 | 87.54755 | 8.95591 | 88.02056 | | 9.73 | 0.00 | 0 | 18,251 |
| R213 | On | 06/08/2020 | Bond Future | | | 9.09264 | 89.12479 | 9.01351 | 89.60634 | | 9.72 | 0.00 | 0 | 300 |
| R213 | On | 05/11/2020 | Bond Future | | | 9.15815 | 87.15507 | 9.07616 | 87.64503 | | 9.62 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2021 | Bond Future | | | 9.22595 | 88.74208 | 9.14083 | 89.24104 | | 9.58 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 18,551 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Call | | | 1,676.44000 | 1.67644 | 1,417,400 | 9.51 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Put | | | 1,279.16000 | 1.27916 | 1,493,130 | 9.51 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Call | | | 1,608.19000 | 1.60819 | 1,355,520 | 9.49 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Put | | | 1,334.63000 | 1.33463 | 1,554,970 | 9.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Call | | | 1,642.05000 | 1.64205 | 1,386,190 | 9.50 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Put | | | 1,306.60000 | 1.30660 | 1,523,750 | 9.50 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Put | | | 1,520.00000 | 1.52000 | 1,697,000 | 9.77 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Call | | | 3,230.27000 | 3.23027 | 2,929,450 | 9.76 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Put | | | 1,562.92000 | 1.56292 | 1,743,650 | 9.76 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Call | | | 3,268.19000 | 3.26819 | 2,965,500 | 9.76 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Put | | | 1,541.33000 | 1.54133 | 1,720,190 | 9.76 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Call | | | 3,306.31000 | 3.30631 | 3,001,760 | 9.77 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Put | | | 1,583.03000 | 1.58303 | 1,741,130 | 9.92 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Call | | | 4,634.82000 | 4.63482 | 4,301,590 | 9.94 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Put | | | 1,566.14000 | 1.56614 | 1,722,870 | 9.94 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 4,675.27000 | 4.67527 | 4,340,680 | 9.95 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 1,549.41000 | 1.54941 | 1,704,780 | 9.95 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Call | | | 4,594.48000 | 4.59448 | 4,262,620 | 9.92 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Call | | | 4,035.18000 | 4.03518 | 3,742,780 | 9.51 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Put | | | 2,585.17000 | 2.58517 | 2,791,730 | 9.51 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Call | | | 4,069.05000 | 4.06905 | 3,775,280 | 9.52 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Put | | | 2,561.51000 | 2.56151 | 2,766,700 | 9.52 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Call | | | 4,103.04000 | 4.10304 | 3,807,910 | 9.52 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Put | | | 2,538.03000 | 2.53803 | 2,741,860 | 9.52 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 18,551 |
| R214 | On | 07/05/2020 | Bond Future | | | 9.91277 | 71.45512 | 9.85730 | 71.82522 | | 14.01 | 0.00 | 0 | 16,772 |
| R214 | On | 06/08/2020 | Bond Future | | | 9.98134 | 72.74240 | 9.92419 | 73.11924 | | 14.16 | 0.00 | 0 | 300 |
| R214 | On | 05/11/2020 | Bond Future | | | 10.05320 | 70.73583 | 9.99435 | 71.11930 | | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2021 | Bond Future | | | 10.12737 | 72.02388 | 10.06670 | 72.41431 | | 14.06 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 17,072 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Call | | | 1,361.40000 | 1.36140 | 1,190,270 | 13.15 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Put | | | 2,018.05000 | 2.01805 | 2,217,020 | 13.15 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 1,393.08000 | 1.39308 | 1,219,490 | 13.17 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 1,981.80000 | 1.98180 | 2,178,310 | 13.17 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 1,330.12000 | 1.33012 | 1,161,450 | 13.13 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 2,054.80000 | 2.05480 | 2,256,230 | 13.13 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.31 | Put | | | 4,193.16000 | 4.19316 | 4,494,900 | 12.41 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.31 | Call | | | 371.52000 | 0.37152 | 303,160 | 12.41 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 1,525.32000 | 1.52532 | 1,688,270 | 13.45 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 1,877.02000 | 1.87702 | 1,669,870 | 13.45 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 10.66 | Call | | | 5,367.15000 | 5.36715 | 5,038,750 | 14.80 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 10.66 | Put | | | 296.88000 | 0.29688 | 338,580 | 14.80 | 0.00 | 0 | 1,250 |
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Call | | | 2,868.38000 | 2.86838 | 2,660,770 | 13.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------------|
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Put | | | 2,500.34000 | 2.50034 | 2,669,570 | 13.83 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Call | | | 2,904.24000 | 2.90424 | 2,695,160 | 13.85 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Put | | | 2,470.58000 | 2.47058 | 2,638,340 | 13.85 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Call | | | 2,832.71000 | 2.83271 | 2,626,580 | 13.82 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Put | | | 2,530.39000 | 2.53039 | 2,701,100 | 13.82 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Call | | | 4,164.81000 | 4.16481 | 3,931,050 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Put | | | 2,522.69000 | 2.52269 | 2,672,400 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Call | | | 4,202.44000 | 4.20244 | 3,967,550 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Put | | | 2,497.33000 | 2.49733 | 2,645,910 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Call | | | 4,127.30000 | 4.12730 | 3,894,680 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Put | | | 2,548.27000 | 2.54827 | 2,699,120 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Call | | | 4,771.81000 | 4.77181 | 4,538,120 | 14.13 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Put | | | 3,164.26000 | 3.16426 | 3,321,000 | 14.13 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Call | | | 4,808.11000 | 4.80811 | 4,573,450 | 14.14 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Put | | | 3,138.29000 | 3.13829 | 3,294,060 | 14.14 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Call | | | 4,735.62000 | 4.73562 | 4,502,890 | 14.12 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Put | | | 3,190.42000 | 3.19042 | 3,348,120 | 14.12 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 3,750 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 20,822 |
| Total for Bond | | | | | | | | | | | | 206,992,583.01 | 21,360 | 1,319,699 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | | | 720.77700 | 720.77700 | 723.80200 | 723.80200 | | | | 7,207,770.00 | 1 | 1,176 |
| GOVI On 06/08/2020 GOVI | | | 733.62300 | 733.62300 | 736.70300 | 736.70300 | | | | 0.00 | 0 | 0 |
| GOVI On 05/11/2020 GOVI | | | 746.76600 | 746.76600 | 749.90000 | 749.90000 | | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2021 GOVI | | | 760.36600 | 760.36600 | 763.55800 | 763.55800 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 7,207,770.00 | 1 | 1,176 |
| GOVI On 07/05/2020 GOVI | 719.99 | Call | | | 38,120.00000 | 3.81200 | 7,870,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| GOVI | On | 07/05/2020 | GOVI | 720.00 | Call | | 38,020.00000 | 3.80200 | 7,770,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 720.00 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 719.98 | Call | | 38,220.00000 | 3.82200 | 7,970,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 719.98 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/08/2020 | GOVI | 728.13 | Call | | 85,730.00000 | 8.57300 | 54,930,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/08/2020 | GOVI | 728.13 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/08/2020 | GOVI | 728.14 | Call | | 85,630.00000 | 8.56300 | 54,830,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/08/2020 | GOVI | 728.14 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/08/2020 | GOVI | 728.12 | Call | | 85,830.00000 | 8.58300 | 55,030,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/08/2020 | GOVI | 728.12 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/11/2020 | GOVI | 737.84 | Call | | 120,600.00000 | 12.06000 | 89,260,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/11/2020 | GOVI | 737.84 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/11/2020 | GOVI | 737.85 | Call | | 120,500.00000 | 12.05000 | 89,160,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/11/2020 | GOVI | 737.85 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/11/2020 | GOVI | 737.83 | Call | | 120,700.00000 | 12.07000 | 89,360,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/11/2020 | GOVI | 737.83 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/02/2021 | GOVI | 750.95 | Call | | 126,080.00000 | 12.60800 | 94,160,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/02/2021 | GOVI | 750.95 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/02/2021 | GOVI | 750.96 | Call | | 125,980.00000 | 12.59800 | 94,060,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/02/2021 | GOVI | 750.96 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/02/2021 | GOVI | 750.94 | Call | | 126,180.00000 | 12.61800 | 94,260,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/02/2021 | GOVI | 750.94 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | 7,207,770.00 | 1 | 1,176 |
| Total for GOVI | | | | | | | | | | | 7,207,770.00 | 1 | 1,176 |
| AL37 | On | 07/05/2020 | Index Future | | | 710.34400 | 710.34400 | 712.17400 | 712.17400 | | 0.00 | 0 | 0 |
| AL37 | On | 06/08/2020 | Index Future | | | 723.00400 | 723.00400 | 724.86700 | 724.86700 | | 0.00 | 0 | 0 |
| AL37 | On | 05/11/2020 | Index Future | | | 735.95700 | 735.95700 | 737.85200 | 737.85200 | | 0.00 | 0 | 0 |
| AL37 | On | 04/02/2021 | Index Future | | | 749.36000 | 749.36000 | 751.29000 | 751.29000 | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T | On | 07/05/2020 | Index Future | | | 820.54800 | 820.54800 | 824.53900 | 824.53900 | | 0.00 | 0 | 0 |
| AL7T | On | 06/08/2020 | Index Future | | | 835.17300 | 835.17300 | 839.23600 | 839.23600 | | 0.00 | 0 | 0 |
| AL7T | On | 05/11/2020 | Index Future | | | 850.13500 | 850.13500 | 854.27000 | 854.27000 | | 0.00 | 0 | 0 |
| AL7T | On | 04/02/2021 | Index Future | | | 865.61800 | 865.61800 | 869.82800 | 869.82800 | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI | On | 07/05/2020 | Index Future | | | 728.97100 | 728.97100 | 732.03600 | 732.03600 | | 21,869,130.00 | 3 | 206 |
| ALBI | On | 06/08/2020 | Index Future | | | 741.96300 | 741.96300 | 745.08300 | 745.08300 | | 0.00 | 0 | 0 |
| ALBI | On | 05/11/2020 | Index Future | | | 755.25500 | 755.25500 | 758.43100 | 758.43100 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------------|
| ALBI | On | 04/02/2021 | Index Future | | | 769.01100 | 769.01100 | 772.24300 | 772.24300 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 21,869,130.00 | 3 | 206 |
| Total For ALBI | | | | | | | | | | | | 21,869,130.00 | 3 | 206 |
| IGOV | On | 07/05/2020 | Index Future | | | 263.83400 | 263.83400 | 263.75800 | 263.75800 | | | 0.00 | 0 | 1,009 |
| IGOV | On | 06/08/2020 | Index Future | | | 268.60000 | 268.60000 | 268.52300 | 268.52300 | | | 0.00 | 0 | 0 |
| IGOV | On | 05/11/2020 | Index Future | | | 273.47500 | 273.47500 | 273.39600 | 273.39600 | | | 0.00 | 0 | 0 |
| IGOV | On | 04/02/2021 | Index Future | | | 278.51700 | 278.51700 | 278.43700 | 278.43700 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,009 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,009 |
| Total for Index | | | | | | | | | | | | 21,869,130.00 | 3 | 1,215 |
| 5Y STN | On | 21/12/2021 | Interest Rate Swap | | | 94.35000 | 94.35000 | 94.32000 | 94.32000 | | | 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 : | | | | | | | | | | | | 236,069,483.01 | 21,364 | 1,322,141 |
| AA06 | On | 15/04/2021 | Spot Bond | | | | 100.00000 | 0.00000 | 100.72637 | | | 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 | | | 7.09500 | 106.14530 | 7.09500 | 106.12508 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R | On | 24/11/2020 | Spot Bond | | | 10.00000 | 103.31900 | 10.00000 | 103.29200 | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L | On | 04/09/2020 | Spot Bond | | | 11.37000 | 99.96726 | 11.37000 | 99.93690 | | | 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 | 100.00000 | 11.81000 | 99.96848 | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 50.02693 | 100.00000 | 49.91561 | | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 38.91775 | 100.00000 | 38.83115 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AB035L On 17/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB035U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB035U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 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 | | | 4.85000 | 4.85000 | 4.85000 | 285.33308 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 101.60586 | | | | 0.00 | 0 | 0 |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.95048 | | | | 0.00 | 0 | 0 |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 99.99976 | | | | 0.00 | 0 | 0 |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF007 | | | | | | | | | | 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 | 101.84378 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.93328 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2020 Spot Bond | | | | | 0.00000 | 100.57409 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.50115 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN15 On 11/11/2020 Spot Bond | | | | | 0.00000 | 100.83620 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.69487 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 103.70297 | | | | 0.00 | 0 | 1,200,000,000 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| ABFN2: On 30/05/2020 Spot Bond | | | | | 0.00000 | 100.16128 | | | | 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 | 100.96584 | | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.04913 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 104.03522 | | | | 0.00 | 0 | 1,170,000,000 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 1,170,000,000 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 1,170,000,000 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.17743 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.42646 | | | | 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 | 104.84831 | | | | 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 | 100.41078 | | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.21346 | | | | 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 | 101.08830 | | | | 0.00 | 0 | 0 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 29/08/2028 Spot Bond | | | | | 0.00000 | 100.65599 | | | | 0.00 | 0 | 0 |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.30068 | | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.47073 | | | | 0.00 | 0 | 0 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.98179 | | | | 0.00 | 0 | 1,300,000,000 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| ABFN3 On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.82117 | | | | 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 | 101.03635 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.72391 | | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 102.06613 | | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.83331 | | | | 0.00 | 0 | 0 |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 101.71200 | | | | 0.00 | 0 | 750,000,000 |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | 750,000,000 |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | 750,000,000 |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.73315 | | | | 0.00 | 0 | 0 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 101.71565 | | | | 0.00 | 0 | 0 |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 101.74044 | | | | 0.00 | 0 | 0 |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 101.07956 | | | | 0.00 | 0 | 0 |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 101.09773 | | | | 0.00 | 0 | 0 |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 101.11076 | | | | 0.00 | 0 | 0 |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | 0 |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 99.97251 | | | | 0.00 | 0 | 1,875,500,000 |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | 1,875,500,000 |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | 1,875,500,000 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 100.31948 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 99.92923 | | | | 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 | 99.55421 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.09000 | 6.09000 | 6.09000 | 153.35382 | | | | 0.00 | 0 | 20,000,000 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 98.22892 | 100.00000 | 98.00702 | | | | 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 | | | 5.79000 | 5.79000 | 5.79000 | 138.16661 | | | | 0.00 | 0 | 8,500,000 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 8,500,000 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 8,500,000 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 37.02641 | 100.00000 | 36.94130 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| ABKI04 On 13/03/2024 Spot Bond | | | 8.30000 | 8.30000 | 8.30000 | 129.66955 | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 11.16555 | 100.00000 | 14.53691 | | | 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 | 96.79561 | | | 0.00 | 1,000,000,000 | 845,500,000 |
| Total ABKS1 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 845,500,000 |
| Total For ABKS1 | | | | | | | | | 0.00 | 1,000,000,000 | 845,500,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.16000 | 208.04172 | 4.16000 | 208.00058 | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 4.50000 | 4.50000 | 4.50000 | 130.51066 | | | 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 | | | 4.65000 | 4.65000 | 4.65000 | 175.60426 | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 4.43000 | 4.43000 | 4.43000 | 211.93846 | | | 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 | | | 7.93500 | 7.93500 | 7.93500 | 99.57740 | | | 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 | | | 9.15500 | 9.15500 | 9.15500 | 108.73846 | | | 0.00 | 0 | 100,000,000 |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ABN80 On 31/03/2021 Spot Bond | | | 6.59500 | 6.59500 | 6.59500 | 102.99179 | | | 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 | | | 9.70000 | 9.70000 | 9.70000 | 105.95373 | | | 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 | | | 6.84000 | 106.45170 | 6.84000 | 106.43213 | | | 0.00 | 0 | 1,620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 1,620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 1,620,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABS12 On 14/05/2020 Spot Bond | | | 6.52500 | 103.30039 | 6.52500 | 103.28217 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/R On 14/05/2020 Spot Bond | | | 9.20000 | 102.76502 | 9.20000 | 102.73960 | | | | 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 | | | 7.30000 | 107.64624 | 7.30000 | 107.62505 | | | | 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 | | | 6.65000 | 104.62684 | 6.65000 | 104.60803 | | | | 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 | | | 7.22500 | 109.12035 | 7.22500 | 109.09907 | | | | 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 | | | 7.95000 | 114.22112 | 7.95000 | 114.19666 | | | | 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 | | | 8.50000 | 115.15012 | 8.50000 | 115.12379 | | | | 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 | | | 7.17500 | 112.53870 | 7.17500 | 112.51691 | | | | 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 | | | 7.11500 | 102.30518 | 7.11500 | 102.28558 | | | | 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 | | | 8.18000 | 102.89687 | 8.18000 | 102.87421 | | | | 0.00 | 0 | 1,000,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 9.10488 | 100.00000 | 9.08461 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.68000 | 3.68000 | 3.68000 | 296.73040 | | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABSI4 On 31/01/2022 Spot Bond | | | 3.09000 | 161.42199 | 3.09000 | 161.39461 | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | 0.00 | 0 | 0 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | 0.00 | 0 | 0 |
| ABT04L On 05/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT04U | | | | | | | | | 0.00 | 0 | 0 |
| ABX01 On 10/07/2024 Spot Bond | | | 10.60000 | 10.60000 | 10.60000 | 102.66094 | | | 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 | 103.52500 | 10.00000 | 103.49800 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.90825 | | | 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 | 101.86848 | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 250.77527 | | | 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 | 250.87537 | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.81897 | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.82496 | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.08246 | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.05903 | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.85867 | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.86475 | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.86475 | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.89860 | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.89860 | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 30/01/2023 Spot Bond | | | | | 0.00000 | 168.69672 | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 14/02/2023 Spot Bond | | | | | 0.00000 | 170.35183 | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.25170 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.80108 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 100.48372 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.83824 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.79310 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.76324 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.38461 | | | | 0.00 | 0 | 0 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.50002 | | | | 0.00 | 0 | 0 |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.22144 | | | | 0.00 | 0 | 0 |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.22278 | | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.06970 | | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 102.93524 | | | | 0.00 | 0 | 0 |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.33758 | | | 0.00 | 0 | 0 |
| Total AGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL03 | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.16017 | | | 0.00 | 0 | 308,900,000 |
| Total AGT01 SPOT | | | | | | | | | 0.00 | 0 | 308,900,000 |
| Total For AGT01 | | | | | | | | | 0.00 | 0 | 308,900,000 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.94693 | | | 0.00 | 0 | 0 |
| Total AGT02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT02 | | | | | | | | | 0.00 | 0 | 0 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 102.55754 | | | 0.00 | 16,000,000 | 108,000,000 |
| Total AGT03 SPOT | | | | | | | | | 0.00 | 16,000,000 | 108,000,000 |
| Total For AGT03 | | | | | | | | | 0.00 | 16,000,000 | 108,000,000 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.95617 | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.74460 | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.84841 | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.93913 | | | 0.00 | 0 | 0 |
| Total AHF3A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.93343 | | | 0.00 | 0 | 0 |
| Total AHF3A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A6 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.99607 | | | 0.00 | 0 | 0 |
| Total AHF3B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B4 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.05867 | | | 0.00 | 0 | 0 |
| Total AHF3B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B5 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.26324 | | | 0.00 | 0 | 0 |
| Total AHF3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.32565 | | | | 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 | 100.98423 | | | | 0.00 | 0 | 0 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.22659 | | | | 0.00 | 0 | 0 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | 7.97500 | 105.91556 | 7.97500 | 105.89281 | | | | 0.00 | 0 | 0 |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.23466 | | | | 0.00 | 0 | 0 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5C: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.24541 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.32036 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.66820 | | | | 0.00 | 0 | 0 |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.78886 | | | | 0.00 | 0 | 0 |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.23458 | | | | 0.00 | 0 | 0 |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.24531 | | | | 0.00 | 0 | 0 |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.32015 | | | | 0.00 | 0 | 0 |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AHL1BI On 15/12/2051 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL1BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1BU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 245,513,772,300,000.00 | 2,455,137,723 | 6,615,965,464 | |
| Total AHY2U SPOT | | | | | | | | 15,513,772,300,000.00 | 2,455,137,723 | 6,615,965,464 | |
| Total For AHY2U | | | | | | | | 15,513,772,300,000.00 | 2,455,137,723 | 6,615,965,464 | |
| 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 | | | 7.32500 | 116.05065 | 7.32500 | 116.02784 | | | 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 | | | 7.62500 | 108.18556 | 7.62500 | 108.16333 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.41500 | 100.00259 | 10.41500 | 99.97470 | | | 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 | | | 4.85500 | 177.06179 | 4.85500 | 177.02347 | | 485,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total AIRL01 SPOT | | | | | | | | 485,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total For AIRL01 | | | | | | | | 485,500,000,000.00 | 100,000,000 | 50,000,000 | |
| AIRS1L On 24/12/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIRS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRS1U | | | | | | | | | 0.00 | 0 | 0 |
| AIRT1L On 22/12/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIRT1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRT1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 101.00344 | | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | 0 |
| APF05 On 24/08/2020 Spot Bond | | | | | 0.00000 | 100.52934 | | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.65528 | | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.63139 | | | | 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 | 101.08108 | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| Total For APF08 | | | | | | | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.90790 | | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 99.79982 | | | | 0.00 | 0 | 0 |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | 0 |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 101.70330 | | | | 0.00 | 0 | 0 |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF11 | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AS350L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS350U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS350U | | | | | | | | | 0.00 | 0 | 0 |
| AS367L On 08/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS367U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS367U | | | | | | | | | 0.00 | 0 | 0 |
| AS377L On 12/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS377U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS377U | | | | | | | | | 0.00 | 0 | 0 |
| AS391L On 17/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS391U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS391U | | | | | | | | | 0.00 | 0 | 0 |
| AS404L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS404U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS404U | | | | | | | | | 0.00 | 0 | 0 |
| AS410L On 27/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS410U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS410U | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 07/12/2033 Spot Bond | | | 4.68000 | 229.55556 | 4.68000 | 229.50700 | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 07/12/2033 Spot Bond | | | 4.69500 | 206.14745 | 4.69500 | 206.10375 | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05L On 22/04/2020 Spot Bond | | | | | 0.00000 | 100.96836 | | | 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 | 100.82156 | | | 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 | 100.75845 | | | 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 |

| 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 | 102.03962 | | | | 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 | 101.73928 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN082 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.14911 | | | | 0.00 | 0 | 101,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 101,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 101,000,000 |
| ASN084 On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.73761 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN085 On 01/10/2020 Spot Bond | | | | | 0.00000 | 145.38935 | | | | 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 |
| ASN092 On 21/10/2020 Spot Bond | | | | | 0.00000 | 100.97015 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN093 On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.49865 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN094 On 20/12/2020 Spot Bond | | | | | 0.00000 | 94.20453 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 07/03/2021 Spot Bond | | | | | 0.00000 | 99.84398 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN114 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 | 102.29614 | | | | 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 | 102.27627 | | | | 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 | | | 3.82000 | 159.26864 | 3.82000 | 159.23851 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.34536 | | | | 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 | 90.18306 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.64108 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.65556 | | | | 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 | | | 3.86500 | 159.13711 | 3.86500 | 159.10680 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 56.55956 | | | | 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 | 99.99990 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 5.29000 | 167.95952 | 5.29000 | 167.92126 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.51197 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.28603 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.43679 | | | | 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 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.00212 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 99.78564 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.58755 | | | | 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 | | | 4.66500 | 103.96057 | 4.66500 | 103.93853 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.69959 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.71592 | | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.81552 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.18998 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.20740 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.06266 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.00022 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 99.85515 | | | | 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 | 100.06209 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.99814 | | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.70955 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.33285 | | | | 0.00 | 0 | 0 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.26379 | | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.23412 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.99376 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.61695 | | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.78914 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31: On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.11742 | | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31: On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.94015 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| ASN316 On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.76623 | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN317 On 30/03/2020 Spot Bond | | | | | 0.00000 | 101.39045 | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | 0.00 | 0 | 0 |
| ASN318 On 31/03/2029 Spot Bond | | | 4.61500 | 4.61500 | 4.61500 | 94.31582 | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | 0.00 | 0 | 0 |
| ASN319 On 28/02/2033 Spot Bond | | | 4.84000 | 4.84000 | 4.84000 | 89.33436 | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | 0.00 | 0 | 0 |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.72700 | | | 0.00 | 0 | 0 |
| Total ASN327 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | 0.00 | 0 | 0 |
| ASN328 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.88462 | | | 0.00 | 0 | 0 |
| Total ASN328 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | 0.00 | 0 | 0 |
| ASN333 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.50443 | | | 0.00 | 0 | 0 |
| Total ASN333 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN333 | | | | | | | | | 0.00 | 0 | 0 |
| ASN335 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.73536 | | | 0.00 | 0 | 0 |
| Total ASN335 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN335 | | | | | | | | | 0.00 | 0 | 0 |
| ASN337 On 31/01/2038 Spot Bond | | | 4.77500 | 102.40161 | 4.77500 | 102.37961 | | | 0.00 | 0 | 0 |
| Total ASN337 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN337 | | | | | | | | | 0.00 | 0 | 0 |
| ASN341 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.80900 | | | 0.00 | 0 | 0 |
| Total ASN341 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN341 | | | | | | | | | 0.00 | 0 | 0 |
| ASN342 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.60297 | | | 0.00 | 0 | 0 |
| Total ASN342 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN342 | | | | | | | | | 0.00 | 0 | 0 |
| ASN344 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.60297 | | | 0.00 | 0 | 0 |
| Total ASN344 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN344 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 101.69953 | | | | 0.00 | 0 | 2,400,000 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | 2,400,000 |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | 2,400,000 |
| ASN35(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.77115 | | | | 0.00 | 0 | 0 |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.75925 | | | | 0.00 | 0 | 0 |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.75925 | | | | 0.00 | 0 | 0 |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN36(On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.06600 | | | | 0.00 | 0 | 0 |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN36(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.98807 | | | | 0.00 | 0 | 0 |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN37(On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.73732 | | | | 0.00 | 0 | 0 |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN37(On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.77911 | | | | 0.00 | 0 | 0 |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38(On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.77750 | | | | 0.00 | 0 | 0 |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38(On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.82801 | | | | 0.00 | 0 | 0 |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38(On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.82801 | | | | 0.00 | 0 | 0 |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38(On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.97023 | | | | 0.00 | 0 | 0 |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|----------------------|
| ASN38 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.74727 | | | | 0.00 | 0 | 0 |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39 On 20/11/2020 Spot Bond | | | | | 0.00000 | 100.24552 | | | | 0.00 | 0 | 0 |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39 On 17/12/2025 Spot Bond | | | | | 0.00000 | 101.80981 | | | | 0.00 | 0 | 0 |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.92655 | | | | 0.00 | 0 | 0 |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.26896 | | | | 0.00 | 0 | 0 |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN41 On 05/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 750,000,000,000,000.00 | | 17,500,000,000 | 17,500,000,000 | |
| Total ASN419 SPOT | | | | | | | | 50,000,000,000,000.00 | | 17,500,000,000 | 17,500,000,000 | |
| Total For ASN419 | | | | | | | | 50,000,000,000,000.00 | | 17,500,000,000 | 17,500,000,000 | |
| ASN42 On 29/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | | 20,000,000,000 | 20,000,000,000 | |
| Total ASN420 SPOT | | | | | | | | 10,000,000,000,000.00 | | 20,000,000,000 | 20,000,000,000 | |
| Total For ASN420 | | | | | | | | 10,000,000,000,000.00 | | 20,000,000,000 | 20,000,000,000 | |
| ASN75 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.43435 | | | | 0.00 | 0 | 10,000,000 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BAW19 On 05/12/2020 Spot Bond | | | 6.62500 | 104.43753 | 6.62500 | 104.41893 | | | | 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 | | | 7.02500 | 108.38263 | 7.02500 | 108.36207 | | | | 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 | 104.09124 | 9.30000 | 104.06524 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.62973 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.70280 | | | | 0.00 | 0 | 800,000,000 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.83609 | | | | 0.00 | 0 | 0 |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.16111 | | | | 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 | 99.93810 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.42466 | | | | 0.00 | 0 | 0 |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.45921 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.52418 | | | | 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 | | | 10.22000 | 10.22000 | 10.22000 | 102.74768 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.04376 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.92580 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 103.16470 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.94262 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.30575 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.92590 | | | | 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 | | | 9.82500 | 9.82500 | 9.82500 | 105.43236 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.81648 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.81648 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.81648 | | | | 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 | | | 11.21000 | 11.21000 | 11.21000 | 109.29702 | | | | 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 | 102.49526 | | | | 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 | 102.30868 | | | | 0.00 | 0 | 0 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 102.35263 | | | | 0.00 | 0 | 0 |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 102.35269 | | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.10246 | | | | 0.00 | 0 | 0 |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 102.44721 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 104.18684 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.53131 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.19517 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.23633 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.23633 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.23633 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB16 On 30/09/2024 Spot Bond | | | | | 0.00000 | 102.27857 | | | | 0.00 | 0 | 0 |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.23696 | | | | 0.00 | 0 | 0 |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.23696 | | | | 0.00 | 0 | 0 |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB19 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.23696 | | | | 0.00 | 0 | 0 |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC126 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC126 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.45908 | | | | 0.00 | 0 | 10,000,000,000 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 99.85701 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.15500 | 8.15500 | 8.15500 | 102.79666 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 11.12610 | 100.00000 | 11.10148 | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | 0.00 | 0 | 0 |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.62411 | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | 0.00 | 0 | 0 |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.46488 | | | 0.00 | 0 | 0 |
| Total BDX31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX31 | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 8.72000 | 101.24350 | 8.72000 | 101.21977 | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.08602 | | | 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 | | | 8.62500 | 107.02772 | 8.62500 | 107.00289 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 99.97292 | | | 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 | | | 8.42000 | 106.50055 | 8.42000 | 106.47642 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 103.42779 | | | 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 | | | 9.20000 | 107.54768 | 9.20000 | 107.52112 | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 104.01201 | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| BGL13 On 20/08/2021 Spot Bond | | | 7.62500 | 105.99129 | 7.62500 | 105.96950 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 104.70731 | | | 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 | 106.29759 | | | 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 | 100.16961 | | | 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 | 106.10968 | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 104.39469 | | | 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 | 106.69964 | | | 0.00 | 0 | 210,000,000 |
| Total BGL19 SPOT | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For BGL19 | | | | | | | | | 0.00 | 0 | 210,000,000 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 109.28204 | | | 0.00 | 2,872,000,000 | 1,803,162,800 |
| Total BGT01 SPOT | | | | | | | | | 0.00 | 2,872,000,000 | 1,803,162,800 |
| Total For BGT01 | | | | | | | | | 0.00 | 2,872,000,000 | 1,803,162,800 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.74391 | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 102.62391 | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.40100 | | | 0.00 | 0 | 0 |
| Total BID09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID09 | | | | | | | | | 0.00 | 0 | 0 |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.31202 | | | 0.00 | 0 | 0 |
| Total BID10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| BID11 On 15/11/2023 Spot Bond | | | 7.36500 | 109.97982 | 7.36500 | 109.95797 | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | 0.00 | 0 | 0 |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.87063 | | | 0.00 | 0 | 0 |
| Total BID12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID12 | | | | | | | | | 0.00 | 0 | 0 |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.75013 | | | 0.00 | 0 | 0 |
| Total BID13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID13 | | | | | | | | | 0.00 | 0 | 0 |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.77934 | | | 0.00 | 0 | 500,000,000 |
| Total BID14 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For BID14 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.47272 | | | 0.00 | 0 | 340,000,000 |
| Total BID15 SPOT | | | | | | | | | 0.00 | 0 | 340,000,000 |
| Total For BID15 | | | | | | | | | 0.00 | 0 | 340,000,000 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.79785 | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.31045 | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 100.25062 | | | 0.00 | 0 | 0 |
| Total BNPP04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP04 | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 101.60913 | | | 0.00 | 0 | 0 |
| Total BNPP05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP05 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.64206 | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 102.01281 | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.57525 | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | 0.00 | 0 | 0 |

| 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 23/07/2021 Spot Bond | | | | | 0.00000 | 100.97514 | | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF13 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.70243 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF15 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.50844 | | | | 0.00 | 0 | 0 |
| Total BPPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF16 On 23/07/2020 Spot Bond | | | | | 0.00000 | 100.80595 | | | | 0.00 | 0 | 0 |
| Total BPPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF18 On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.24948 | | | | 0.00 | 0 | 0 |
| Total BPPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF19 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.30935 | | | | 0.00 | 0 | 0 |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF20 On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.26655 | | | | 0.00 | 0 | 0 |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF21 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.10515 | | | | 0.00 | 0 | 0 |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF21 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.64164 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.62345 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.51561 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 6.94000 | 102.99666 | 6.94000 | 102.97732 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 101.58539 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For CBL24 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CBL26 On 06/05/2021 Spot Bond | | | 7.02500 | 108.11396 | 7.02500 | 108.09346 | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 100.66870 | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | 0.00 | 0 | 0 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.22207 | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | 0.00 | 0 | 0 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.80351 | | | 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 | | | 9.10000 | 112.12416 | 9.10000 | 112.09690 | | | 0.00 | 0 | 10,000,000 |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| CCT02 On 12/06/2024 Spot Bond | | | 8.90000 | 112.05453 | 8.90000 | 112.02788 | | | 0.00 | 0 | 300,000,000 |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 8.69000 | 115.10387 | 8.69000 | 115.07697 | | | 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 | | | 9.69000 | 103.75071 | 9.69000 | 103.72374 | | | 0.00 | 0 | 90,000,000 |
| Total CCT04 SPOT | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For CCT04 | | | | | | | | | 0.00 | 0 | 90,000,000 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 103.52470 | 10.00000 | 103.49770 | | | 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 | 102.13863 | | | 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 | 101.59928 | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.16478 | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 101.18092 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 102.07110 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.52432 | | | | 0.00 | 0 | 0 |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR39U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.96392 | | | | 0.00 | 0 | 0 |
| Total CGR41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR41 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.85271 | | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.61036 | | | | 0.00 | 0 | 0 |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 101.67795 | | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.88754 | | | | 0.00 | 0 | 0 |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR45 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR46 On 28/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 800,000,000,000,000.00 | 8,000,000,000 | 4,000,000,000 | |
| Total CGR46 SPOT | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 4,000,000,000 | |
| Total For CGR46 | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 4,000,000,000 | |
| CGR47 On 28/02/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 800,000,000,000,000.00 | 8,000,000,000 | 6,000,000,000 | |
| Total CGR47 SPOT | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 6,000,000,000 | |
| Total For CGR47 | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 6,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL567U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL567U | | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | 0 |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | 0 |
| CL571L On 26/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL571U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL571U | | | | | | | | | | 0.00 | 0 | 0 |
| CL572L On 29/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL572U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL572U | | | | | | | | | | 0.00 | 0 | 0 |
| CL573L On 19/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 10,000,000,000 | 30,000,000,000 | |
| Total CL573U SPOT | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 30,000,000,000 | |
| Total For CL573U | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 30,000,000,000 | |
| CLA4U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA4U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA5U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA5U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA6U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA6U | | | | | | | | | | 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 |
| CLC2U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC2U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 101.66656 | | | | 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 | 154.02637 | 3.14000 | 153.92340 | | | | 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 | | | 3.79000 | 3.79000 | 3.79000 | 154.21815 | | | | 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 | 103.52500 | 10.00000 | 103.49800 | | | | 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 | 103.52500 | 10.00000 | 103.49800 | | | | 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 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.43734 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 9.21500 | 103.61821 | 9.21500 | 103.59257 | | | | 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 | | | 9.73500 | 105.40458 | 9.73500 | 105.37706 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.00222 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.42821 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.32244 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN362 On 20/03/2024 Spot Bond | | | 8.39500 | 112.03960 | 8.39500 | 112.01428 | | | | 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 | 100.70122 | | | | 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 | | | 10.53500 | 113.75975 | 10.53500 | 113.72767 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.72808 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.87151 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 109.35541 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 7.22000 | 107.10721 | 7.22000 | 107.08634 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 103.39507 | 10.98000 | 103.36470 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 104.97370 | 11.00000 | 104.94283 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.61430 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 10.32500 | 111.52535 | 10.32500 | 111.49451 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 102.15302 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.77904 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.92334 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.78912 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.94096 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.47481 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.41359 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.41130 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.78901 | | | | 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 | 102.07487 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.79896 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.94668 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 103.03125 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.14899 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.47082 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.34385 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.05756 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.24586 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.97561 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.15701 | | | | 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 | 104.45857 | | | | 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 | 101.15346 | | | | 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 | 107.32400 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.13100 | | | | 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 | 107.22600 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.84720 | | | | 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 | 105.77900 | | | | 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 | 102.57423 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 152.52000 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.68400 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.26500 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.73300 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 153.52000 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.96811 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.87859 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.36486 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 155.23000 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN444 On 24/05/2021 Spot Bond | | | 7.12000 | 107.96703 | 7.12000 | 107.94628 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 3.79000 | 159.35641 | 3.79000 | 159.32638 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.75000 | 117.85366 | 6.75000 | 117.82212 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 6.99000 | 116.58570 | 6.99000 | 116.55377 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.22081 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.34222 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.63263 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.95652 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 15/02/2022 Spot Bond | | | | | 0.00000 | 102.62284 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 16/02/2022 Spot Bond | | | 8.39000 | 105.18496 | 8.39000 | 105.16122 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 7.82500 | 103.82017 | 7.82500 | 108.80963 | | | | 0.00 | 0 | 20,000,000 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| CLN465 On 14/03/2020 Spot Bond | | | | | 0.00000 | 101.78642 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN467 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.53379 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.51908 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.43948 | | | | 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 | 100.32050 | | | | 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 | 99.78167 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.98796 | | | | 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 | 33.71041 | 100.00000 | 33.63539 | | | | 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 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.29354 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.42537 | | | | 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 | 101.13768 | | | | 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 | | | 7.32000 | 106.18286 | 7.32000 | 106.16200 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN486 On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.27373 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 23/06/2021 Spot Bond | | | 10.82500 | 105.05220 | 10.82500 | 106.49009 | | | | 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 | | | 7.62500 | 104.15925 | 7.62500 | 104.13784 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.52865 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.43138 | | | | 0.00 | 0 | 410,000,000 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 410,000,000 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 410,000,000 |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.98621 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.06363 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | 8.02500 | 107.57504 | 8.02500 | 107.55179 | | | | 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 | 102.07617 | | | | 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 | 101.78740 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.26337 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.25236 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN507 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.26424 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.31065 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.31065 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.86864 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.37526 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.24421 | | | | 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 | 98.03689 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 104.64414 | 9.96000 | 104.61621 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 103.39218 | 10.01000 | 103.36459 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.14848 | | | | 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 | 101.65316 | 9.60000 | 102.67009 | | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.77618 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN52 On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.75803 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.08674 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.42825 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 09/09/2022 Spot Bond | | | 9.20000 | 99.85185 | 9.20000 | 99.82717 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.87381 | | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.52864 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.10063 | | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.53220 | | | | 0.00 | 0 | 810,000,000 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 810,000,000 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 810,000,000 |
| CLN52 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.71945 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.78620 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.77618 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 103.92696 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.88870 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.03014 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2025 Spot Bond | | | 9.38000 | 9.38000 | 9.38000 | 105.25486 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.21905 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 25/10/2023 Spot Bond | | | | | 0.00000 | 100.82420 | | | | 0.00 | 0 | 810,000,000 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 810,000,000 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 810,000,000 |
| CLN53 On 16/08/2023 Spot Bond | | | | | 0.00000 | 100.35184 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.37586 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.21241 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 122.75500 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.06694 | | | | 0.00 | 0 | 14,200,000,000 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| CLN54 On 07/06/2023 Spot Bond | | | | | 0.00000 | 108.50800 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 103.58321 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.19415 | | | | 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 | | | 8.85000 | 105.96747 | 8.85000 | 105.94227 | | | | 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 | | | 8.90000 | 108.99530 | 8.90000 | 108.96923 | | | | 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 | | | 8.99000 | 108.22497 | 8.99000 | 108.19882 | | | | 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 | | | 4.78000 | 4.78000 | 4.78000 | 104.71361 | | | | 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 | 272.55959 | | | | 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 | | | 4.78000 | 4.78000 | 4.78000 | 104.71276 | | | | 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 | 113.09200 | | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/12/2023 Spot Bond | | | | | 0.00000 | 122.36300 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.27063 | | | | 0.00 | 0 | 0 |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.08935 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN556 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.34826 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN557 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.44918 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.16531 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.30364 | | | | 0.00 | 0 | 0 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 120.54800 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.48610 | | | | 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 | 102.03682 | 10.16000 | 103.06824 | | | | 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 | | | 8.85000 | 106.12784 | 8.85000 | 108.83482 | | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.50580 | | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.22247 | | | | 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 | 102.76994 | | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.95462 | | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.46726 | | | | 0.00 | 0 | 0 |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.46315 | | | | 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 | 101.16703 | | | | 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 | | | 9.08000 | 104.29960 | 9.08000 | 106.95124 | | | | 0.00 | 0 | 0 |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.46451 | | | | 0.00 | 0 | 0 |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN573 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.95589 | | | | 0.00 | 0 | 0 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.46887 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.85905 | | | | 0.00 | 0 | 0 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.96400 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN577 On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.00796 | | | | 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 | 101.00153 | | | | 0.00 | 0 | 0 |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN579 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.53177 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| CLN58(On 10/10/2024 Spot Bond | | | | | 0.00000 | 101.53708 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.49867 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.06414 | | | | 0.00 | 0 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.08264 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.93913 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.06287 | | | | 0.00 | 0 | 0 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.73094 | | | | 0.00 | 0 | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 10/06/2026 Spot Bond | | | | | 0.00000 | 102.03848 | | | | 0.00 | 0 | 0 |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.74499 | | | | 0.00 | 0 | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.82591 | | | | 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 | 102.05570 | | | | 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 | 101.67461 | | | | 0.00 | 0 | 0 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN592 On 05/12/2026 Spot Bond | | | 4.97000 | 122.88996 | 4.97000 | 100.62691 | | | 0.00 | 0 | 0 |
| Total CLN592 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN592 | | | | | | | | | 0.00 | 0 | 0 |
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.16344 | | | 0.00 | 0 | 0 |
| Total CLN593 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN593 | | | | | | | | | 0.00 | 0 | 0 |
| CLN594 On 07/12/2025 Spot Bond | | | | | 0.00000 | 99.83531 | | | 0.00 | 0 | 0 |
| Total CLN594 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN594 | | | | | | | | | 0.00 | 0 | 0 |
| CLN595 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.57324 | | | 0.00 | 0 | 0 |
| Total CLN595 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN595 | | | | | | | | | 0.00 | 0 | 0 |
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.16344 | | | 0.00 | 0 | 0 |
| Total CLN596 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN596 | | | | | | | | | 0.00 | 0 | 0 |
| CLN597 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 103.36853 | | | 0.00 | 0 | 0 |
| Total CLN597 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN597 | | | | | | | | | 0.00 | 0 | 0 |
| CLN598 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.47470 | | | 0.00 | 0 | 0 |
| Total CLN598 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN598 | | | | | | | | | 0.00 | 0 | 0 |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.92048 | | | 0.00 | 0 | 0 |
| Total CLN599 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN599 | | | | | | | | | 0.00 | 0 | 0 |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.82591 | | | 0.00 | 0 | 0 |
| Total CLN600 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN600 | | | | | | | | | 0.00 | 0 | 0 |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.82591 | | | 0.00 | 0 | 0 |
| Total CLN601 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN601 | | | | | | | | | 0.00 | 0 | 0 |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.95649 | | | 0.00 | 0 | 0 |
| Total CLN602 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN602 | | | | | | | | | 0.00 | 0 | 0 |
| CLN603 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 100.61324 | | | 0.00 | 0 | 0 |
| Total CLN603 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN603 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.58215 | | | | 0.00 | 0 | 0 |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN605 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.43396 | | | | 0.00 | 0 | 0 |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.37599 | | | | 0.00 | 0 | 0 |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.10281 | | | | 0.00 | 0 | 0 |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN608 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.16398 | | | | 0.00 | 0 | 0 |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN609 On 30/04/2023 Spot Bond | | | 9.32000 | 103.16002 | 9.32000 | 103.13435 | | | | 0.00 | 0 | 0 |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN610 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.89032 | | | | 0.00 | 0 | 0 |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.36950 | | | | 0.00 | 0 | 0 |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 99.84394 | | | | 0.00 | 0 | 0 |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.16027 | | | | 0.00 | 0 | 0 |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN614 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.06404 | | | | 0.00 | 0 | 0 |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN615 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.41438 | | | | 0.00 | 0 | 0 |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 102.11715 | | | | 0.00 | 0 | 0 |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.87861 | | | | 0.00 | 0 | 0 |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.95829 | | | | 0.00 | 0 | 0 |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN619 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.06285 | | | | 0.00 | 0 | 0 |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.77273 | | | | 0.00 | 0 | 0 |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.77097 | | | | 0.00 | 0 | 0 |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN622 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.73420 | | | | 0.00 | 0 | 0 |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.17692 | | | | 0.00 | 0 | 0 |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN624 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.83361 | | | | 0.00 | 0 | 0 |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN625 On 25/01/2023 Spot Bond | | | 7.66500 | 104.33436 | 7.66500 | 104.31280 | | | | 0.00 | 0 | 0 |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN626 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.31364 | | | | 0.00 | 0 | 0 |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.80138 | | | 0.00 | 0 | 650,000,000 |
| Total CLN627 SPOT | | | | | | | | | 0.00 | 0 | 650,000,000 |
| Total For CLN627 | | | | | | | | | 0.00 | 0 | 650,000,000 |
| CLN628 On 31/07/2034 Spot Bond | | | 11.21500 | 86.90948 | 11.21500 | 86.88343 | | | 0.00 | 0 | 0 |
| Total CLN628 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN628 | | | | | | | | | 0.00 | 0 | 0 |
| CLN629 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.24596 | | | 0.00 | 0 | 400,000,000 |
| Total CLN629 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For CLN629 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| CLN630 On 19/08/2025 Spot Bond | | | 9.55000 | 100.12290 | 9.55000 | 100.09724 | | | 0.00 | 0 | 0 |
| Total CLN630 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN630 | | | | | | | | | 0.00 | 0 | 0 |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.31268 | | | 0.00 | 100,000,000 | 100,000,000 |
| Total CLN631 SPOT | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For CLN631 | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| CLN632 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.22410 | | | 0.00 | 0 | 0 |
| Total CLN632 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN632 | | | | | | | | | 0.00 | 0 | 0 |
| CLN633 On 09/10/2034 Spot Bond | | | | | 0.00000 | 101.54723 | | | 0.00 | 0 | 0 |
| Total CLN633 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN633 | | | | | | | | | 0.00 | 0 | 0 |
| CLN634 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.49319 | | | 0.00 | 0 | 0 |
| Total CLN634 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN634 | | | | | | | | | 0.00 | 0 | 0 |
| CLN635 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.33100 | | | 0.00 | 0 | 0 |
| Total CLN635 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN635 | | | | | | | | | 0.00 | 0 | 0 |
| CLN636 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.22648 | | | 0.00 | 0 | 0 |
| Total CLN636 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN636 | | | | | | | | | 0.00 | 0 | 0 |
| CLN637 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.31171 | | | 0.00 | 0 | 0 |
| Total CLN637 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN637 | | | | | | | | | 0.00 | 0 | 0 |
| CLN638 On 19/02/2021 Spot Bond | | | | | 0.00000 | 100.30040 | | | 0.00 | 0 | 0 |
| Total CLN638 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN638 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN639 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.42627 | | | | 0.00 | 0 | 0 |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN640 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.33100 | | | | 0.00 | 0 | 0 |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN641 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.73900 | | | | 0.00 | 0 | 0 |
| Total CLN641 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN641 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN643 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.54596 | | | | 0.00 | 0 | 0 |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN644 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.22729 | | | | 0.00 | 0 | 0 |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN645 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.56704 | | | | 0.00 | 0 | 0 |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN646 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.57351 | | | | 0.00 | 0 | 0 |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.42915 | | | | 0.00 | 0 | 0 |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.31171 | | | | 0.00 | 0 | 0 |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.06509 | | | | 0.00 | 0 | 0 |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.36199 | | | | 0.00 | 430,000,000 | 430,000,000 |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 430,000,000 | 430,000,000 |
| Total For CLN650 | | | | | | | | | | 0.00 | 430,000,000 | 430,000,000 |
| CLN651 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.29143 | | | | 0.00 | 0 | 0 |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|-----------------------|
| CLN652 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.13218 | | | | 0.00 | 0 | 0 |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN653 On 18/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 4,000,000,000 |
| Total CLN653 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For CLN653 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| CLN654 On 02/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | 10,000,000,000 |
| Total CLN654 SPOT | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | 10,000,000,000 |
| Total For CLN654 | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | 10,000,000,000 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.15500 | 102.81912 | 8.15500 | 102.79666 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.80890 | | | | 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 | 100.33947 | | | | 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 | | | 7.47500 | 116.39223 | 7.47500 | 116.36891 | | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ07 On 23/03/2021 Spot Bond | | | 7.31000 | 108.25075 | 7.31000 | 108.22940 | | | | 0.00 | 0 | 10,000,000 |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| COJ08 On 22/06/2026 Spot Bond | | | 9.20000 | 112.82990 | 9.20000 | 112.80217 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG01 On 09/06/2024 Spot Bond | | | 7.80500 | 110.82199 | 7.80500 | 110.79881 | | | | 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 | | | 8.46000 | 105.50297 | 8.46000 | 105.47908 | | | | 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 | | | 10.41000 | 103.08855 | 10.41000 | 103.05998 | | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| COT03 On 05/06/2028 Spot Bond | | | 10.50000 | 96.62016 | 10.50000 | 96.59316 | | | 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 | | | 10.49500 | 10.49500 | 10.49500 | 103.81292 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.76635 | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.96665 | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.74706 | | | 0.00 | 0 | 0 |
| Total DENG85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.87193 | | | 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 | 102.74931 | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.27512 | | | 0.00 | 0 | 0 |
| Total DENG91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG91 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| DENG9 On 11/09/2020 Spot Bond | | | | | 0.00000 | 99.80479 | | | | 0.00 | 0 | 0 |
| Total DENG92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG92 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.64674 | | | | 0.00 | 0 | 0 |
| Total DENG93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG93 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 27/09/2020 Spot Bond | | | | | 0.00000 | 101.56952 | | | | 0.00 | 0 | 0 |
| Total DENG94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG94 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 11/12/2020 Spot Bond | | | | | 0.00000 | 99.80481 | | | | 0.00 | 0 | 0 |
| Total DENG97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG97 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2021 Spot Bond | | | | | 0.00000 | 100.71653 | | | | 0.00 | 0 | 0 |
| Total DENG98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG98 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.82094 | | | | 0.00 | 0 | 0 |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | 0 |
| DNG95 On 27/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DNG95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG95U | | | | | | | | | | 0.00 | 0 | 0 |
| DNG96 On 27/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DNG96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG96U | | | | | | | | | | 0.00 | 0 | 0 |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.37808 | | | | 0.00 | 0 | 0 |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.22412 | | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.80254 | | | | 0.00 | 0 | 0 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY02U On 21/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DSY02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| DSY03 On 21/11/2024 Spot Bond | | | 8.82000 | 8.82000 | 8.82000 | 109.12486 | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DSY03U On 21/02/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DSY03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03U | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.47886 | | | 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 | | | 7.05500 | 104.25540 | 7.05500 | 104.23566 | | 2,822,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total DV2021 SPOT | | | | | | | | 2,822,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For DV2021 | | | | | | | | 2,822,000,000,000.00 | 400,000,000 | 200,000,000 | |
| DV23 On 27/02/2023 Spot Bond | | | 7.41500 | 106.94737 | 7.41500 | 106.92598 | | 0.00 | 0 | 1,764,268,500 | |
| Total DV23 SPOT | | | | | | | | 0.00 | 0 | 1,764,268,500 | |
| Total For DV23 | | | | | | | | 0.00 | 0 | 1,764,268,500 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 18.10176 | 100.00000 | 18.06147 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 18.10176 | 100.00000 | 18.06147 | | 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 | | | 7.49500 | 107.77140 | 7.49500 | 107.74962 | | 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 | 100.36461 | 9.69000 | 100.33852 | | 0.00 | 0 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.36461 | 9.69000 | 100.33852 | | 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 | | | 10.71000 | 96.91966 | 10.71000 | 96.89189 | | 0.00 | 0 | 0 | |
| Total DV29 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV29 | | | | | | | | 0.00 | 0 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.37969 | 10.10000 | 100.35253 | | 0.00 | 0 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.37969 | 10.10000 | 100.35253 | | 0.00 | 0 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV29/R213 | | | | | | | | 0.00 | 0 | 0 | |
| DVC03 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.64409 | | 0.00 | 0 | 0 | |
| Total DVC031 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DVC031 | | | | | | | | 0.00 | 0 | 0 | |
| DVF20 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.44767 | | 0.00 | 0 | 500,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| DVF20(On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.08729 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20(On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.97386 | | | | 0.00 | 0 | 500,000,000 |
| Total DVF20D SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For DVF20D | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.06428 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.85653 | | | | 0.00 | 0 | 8,000,000,000 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVF22(On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.60906 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.18050 | | | | 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 | 102.25751 | | | | 0.00 | 0 | 50,000,000,000 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.77672 | | | | 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 | 102.08833 | | | | 0.00 | 0 | 0 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 102.65094 | | | | 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 | 100.05809 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|-----------------------|------------------------|-----------------------|
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB21 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.25975 | | | | 0.00 | 0 | 8,000,000,000 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVFB25 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.55251 | | | | 0.00 | 0 | 75,000,000,000 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | 75,000,000,000 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | 75,000,000,000 |
| DVFB26 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.67447 | | | | 0.00 | 0 | 0 |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB27 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.68699 | | | | 0.00 | 0 | 0 |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB28 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.69865 | | | | 0.00 | 0 | 0 |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 75.51115 | 100.00000 | 75.36509 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| E174 On 01/08/2020 Spot Bond | | | 7.42500 | 103.56867 | 7.42500 | 103.54823 | | | | 0.00 | 0 | 0 |
| Total E174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E174 | | | | | | | | | | 0.00 | 0 | 0 |
| E175 On 01/08/2021 Spot Bond | | | 7.47500 | 109.08142 | 7.47500 | 109.05943 | | | | 0.00 | 0 | 0 |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E175 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 7.04000 | 104.60307 | 7.04000 | 104.58294 | | 352,000,000,000,000.00 | | 50,000,000,000 | 100,000,000,000 | |
| Total ECN20 SPOT | | | | | | | | 2,000,000,000,000.00 | | 50,000,000,000 | 100,000,000,000 | |
| Total For ECN20 | | | | | | | | 2,000,000,000,000.00 | | 50,000,000,000 | 100,000,000,000 | |
| ECN22 On 14/03/2022 Spot Bond | | | 7.03000 | 109.63945 | 7.03000 | 109.61864 | | | | 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 | | | 7.93500 | 111.50483 | 7.93500 | 111.48100 | | | | 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 | | | 4.94000 | 103.12404 | 4.94000 | 103.10143 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL001L On 23/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EL001U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL001U | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 4.66500 | 92.02723 | 4.66500 | 92.00774 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 127.78140 | 2.25000 | 127.76266 | | | | 0.00 | 0 | 0 |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 4.57000 | 129.67944 | 4.57000 | 129.65228 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 4.53000 | 115.73309 | 4.53000 | 115.70897 | | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 4.44000 | 113.58255 | 4.44000 | 113.55917 | | | | 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 | | | 4.60000 | 103.86294 | 4.60000 | 103.84118 | | | | 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 | | | 4.63500 | 93.81000 | 4.63500 | 93.79021 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 127.78140 | 2.25000 | 127.76266 | | | | 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 | 117.67031 | | | | 0.00 | 0 | 0 |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 115.80671 | | | | 0.00 | 0 | 0 |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 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 ELN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 6.75000 | 102.49371 | 6.75000 | 102.47526 | | | | 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 | | | 6.77500 | 103.60141 | 6.77500 | 103.58245 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 9.50000 | 105.14506 | 9.50000 | 105.11826 | | | | 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 | | | 10.51000 | 10.51000 | 10.51000 | 98.36143 | | | | 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 | | | 10.56000 | 10.56000 | 10.56000 | 104.28692 | | | | 0.00 | 0 | 666,666,600 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666,600 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,600 |
| EMM06 On 23/06/2025 Spot Bond | | | 9.65000 | 9.65000 | 9.65000 | 103.33048 | | | | 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 | | | 9.50000 | 9.50000 | 9.50000 | 104.51752 | | | | 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 | 84.74065 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.72668 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01S On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.64353 | | | | 0.00 | 0 | 0 |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 102.14720 | | | | 0.00 | 0 | 0 |

| Contract 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 01/05/2020 Spot Bond | | | | | 0.00000 | 100.74644 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX05 On 01/05/2020 Spot Bond | | | | | 0.00000 | 100.68678 | | | | 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 | 99.79101 | | | | 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 | 99.99988 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 99.98277 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 100.94923 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.50946 | | | | 0.00 | 0 | 0 |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.95539 | | | | 0.00 | 0 | 0 |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 99.85425 | | | | 0.00 | 0 | 0 |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 99.85142 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 99.75927 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 12/09/2022 Spot Bond | | | | | 0.00000 | 99.78555 | | | | 0.00 | 0 | 0 |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF019 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.54411 | | | | 0.00 | 0 | 0 |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF020 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 |
| EPF04U 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 |
| EPF05U 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 |
| EPF08U 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 |
| EPF09U 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 |
| EPF10U 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 |
| EPF11U 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 |
| EPF12U On 28/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF13U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC42 On 04/03/2020 Spot Bond | | | | | 0.00000 | 99.96018 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC42 On 12/03/2020 Spot Bond | | | | | 0.00000 | 99.80199 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPFC44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC44 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC44 On 07/11/2020 Spot Bond | | | | | 0.00000 | 100.51165 | | | | 0.00 | 0 | 0 |
| Total EPFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 101.36746 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.22164 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT007 On 03/06/2022 Spot Bond | | | | | 0.00000 | 99.97897 | | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT003 On 03/06/2024 Spot Bond | | | | | 0.00000 | 99.97846 | | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT004 On 16/04/2025 Spot Bond | | | | | 0.00000 | 101.10352 | | | | 0.00 | 0 | 0 |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT021 On 26/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQT02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT02U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.32351 | | | | 0.00 | 0 | 0 |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.31403 | | | | 0.00 | 0 | 0 |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.33860 | | | | 0.00 | 0 | 0 |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.31592 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|-----------------------|-----------------------|
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 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 | 100.56889 | | | | 0.00 | 0 | 0 |
| Total ERS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS21 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.31404 | | | | 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 | 100.32534 | | | | 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 | 100.31106 | | | | 0.00 | 0 | 0 |
| Total ERS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS26 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.30649 | | | | 0.00 | 0 | 0 |
| Total ERS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS27 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 7.31500 | 107.92314 | 7.31500 | 107.90184 | | | | 0.00 | 0 | 27,553,318,200 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 27,553,318,200 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 27,553,318,200 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.02391 | 10.00000 | 100.99682 | | | | 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 | | | 8.80000 | 98.86842 | 8.80000 | 98.84515 | | 29,920,000,000,000.00 | | 3,400,000,000 | 41,612,378,800 | |
| Total ES26 SPOT | | | | | | | | 29,920,000,000,000.00 | | 3,400,000,000 | 41,612,378,800 | |
| Total For ES26 | | | | | | | | 29,920,000,000,000.00 | | 3,400,000,000 | 41,612,378,800 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.27116 | 7.85000 | 103.24943 | | | | 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 | | | 10.72000 | 80.76941 | 10.65500 | 81.12966 | | | | 0.00 | 0 | 1,562,252,700 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 1,562,252,700 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 1,562,252,700 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 103.49847 | 7.50000 | 103.47754 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | 11.02500 | 82.22006 | 11.02500 | 82.19595 | | | | 0.00 | 0 | 7,319,610,100 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 7,319,610,100 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 7,319,610,100 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.00088 | 8.50000 | 102.97745 | | | | 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 | 101.00359 | | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 101.86568 | | | | 0.00 | 0 | 0 |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 101.91806 | | | | 0.00 | 0 | 0 |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.74947 | | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.80898 | | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 11.55388 | 100.00000 | 11.52527 | | | | 0.00 | 0 | 0 |
| Total FFA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 18.74784 | 100.00000 | 18.70142 | | | | 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 | 0 |
| Total FIF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF13U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 100.41852 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.54475 | | | | 0.00 | 0 | 0 |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.25133 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.32151 | | | | 0.00 | 0 | 0 |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.33089 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.76850 | | | | 0.00 | 0 | 20,000,000,000 |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| FIFC33 On 03/06/2020 Spot Bond | | | | | 0.00000 | 99.97980 | | | | 0.00 | 0 | 0 |
| Total FIFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC35 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.43501 | | | | 0.00 | 0 | 0 |
| Total FIFC35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC35 | | | | | | | | | | 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 |
| FNTG1U On 10/03/2020 Spot Bond | | | | | 0.00000 | 103.69600 | | | | 0.00 | 0 | 0 |
| Total FNTG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTG10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTH1U On 08/04/2020 Spot Bond | | | | | 0.00000 | 103.01710 | | | | 0.00 | 0 | 0 |
| Total FNTH10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTH10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTI10 On 29/05/2020 Spot Bond | | | | | 0.00000 | 101.98953 | | | | 0.00 | 0 | 0 |
| Total FNTI10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTI10 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.34987 | | | | 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 | | | 7.37500 | 7.37500 | 7.37500 | 105.54758 | | | | 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 | 99.92287 | | | | 0.00 | 15,156,000,000 | 7,578,000,000 |

| 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 FRB15 SPOT | | | | | | | | | | 0.00 | 15,156,000,000 | 7,578,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 15,156,000,000 | 7,578,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 102.32737 | | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 105.27126 | | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 104.45379 | | | | 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 | | | 9.12000 | 108.07785 | 9.12000 | 108.05152 | | | | 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 | 103.76103 | | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 103.89076 | | | | 0.00 | 9,244,200,000 | 4,622,100,000 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 9,244,200,000 | 4,622,100,000 |
| Total For FRB21 | | | | | | | | | | 0.00 | 9,244,200,000 | 4,622,100,000 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 107.77327 | | | | 0.00 | 0 | 860,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 105.68567 | | | | 0.00 | 3,376,000,000 | 1,688,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 3,376,000,000 | 1,688,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 3,376,000,000 | 1,688,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 105.77142 | | | | 0.00 | 0 | 310,000,000 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 310,000,000 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 310,000,000 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 104.78958 | | | | 0.00 | 2,720,000,000 | 1,980,000,000 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 2,720,000,000 | 1,980,000,000 |
| Total For FRB25 | | | | | | | | | | 0.00 | 2,720,000,000 | 1,980,000,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.04788 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB27 On 03/06/2026 Spot Bond | | | 9.35000 | 106.41414 | 9.35000 | 106.38757 | | | | 0.00 | 0 | 1,000,000,000 |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.19000 | 161.12481 | 3.19000 | 161.09705 | | | | 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 | | | 3.71000 | 3.71000 | 3.71000 | 296.43136 | | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 4.30000 | 4.30000 | 4.30000 | 131.71195 | | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.45000 | 178.12443 | 4.45000 | 178.08783 | | | | 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 | | | 4.56000 | 4.56000 | 4.56000 | 94.73289 | | | | 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 | | | 4.78000 | 4.78000 | 4.78000 | 204.27381 | | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.27500 | 85.43020 | 5.27500 | 85.41077 | | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.13000 | 87.54220 | 5.13000 | 87.52256 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.14000 | 7.14000 | 7.14000 | 94.86492 | | | | 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 | | | 7.83000 | 7.83000 | 7.83000 | 70.28491 | | | | 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 | | | 7.87000 | 7.87000 | 7.87000 | 69.55305 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | 5.15000 | 5.15000 | 5.15000 | 126.69177 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.29048 | | | | 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 | 92.93133 | | | | 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 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 103.00605 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 100.56694 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 3.90000 | 159.03490 | 3.90000 | 159.00446 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 20/05/2020 Spot Bond | | | | | 0.00000 | 100.26045 | | | | 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 | | | 4.76000 | 156.54972 | 4.76000 | 156.51614 | | | | 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 | 102.76679 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.25121 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC237 On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.42662 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.09178 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.19393 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.17148 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.73246 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.68383 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.72682 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.49557 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.84885 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.54868 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.01215 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.50682 | | | | 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 | 100.59985 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.23120 | | | | 0.00 | 0 | 0 |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.19103 | | | | 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 | 101.30599 | | | | 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 | 104.00736 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.18941 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.76698 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC271:On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 100.82638 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC272:On 02/05/2028 Spot Bond | | | 9.80000 | 103.25865 | 9.80000 | 103.23151 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC274:On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.89452 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC275:On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.89895 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC276:On 04/03/2021 Spot Bond | | | | | 0.00000 | 99.95828 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC277:On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.44029 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC278:On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.22789 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC279:On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.91850 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC280:On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 105.69281 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC282:On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.48699 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC283:On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.57476 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC284:On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.83987 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC285 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 103.90224 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC286 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.75331 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 103.11572 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC290 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.92334 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC291 On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 101.69681 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC292 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.91914 | | | | 0.00 | 0 | 0 |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC293 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.90775 | | | | 0.00 | 0 | 0 |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC294 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.41866 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC295 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.40448 | | | | 0.00 | 0 | 0 |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.40906 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC297 On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 100.35704 | | | | 0.00 | 0 | 0 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC298 On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.11735 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.96552 | | | | 0.00 | 0 | 0 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.30658 | | | | 0.00 | 0 | 0 |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.53076 | | | | 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 | 105.28386 | | | | 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 | 101.39049 | | | | 0.00 | 0 | 0 |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.66139 | | | | 0.00 | 0 | 0 |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.08219 | | | | 0.00 | 0 | 0 |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 12/08/2020 Spot Bond | | | | | 0.00000 | 100.40065 | | | | 0.00 | 0 | 0 |
| Total FRC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC307 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.31816 | | | | 0.00 | 0 | 0 |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.72939 | | | | 0.00 | 0 | 0 |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31(On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.89452 | | | | 0.00 | 0 | 0 |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31(On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.48000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC311: On 23/02/2021 Spot Bond | | | | | 0.00000 | 98.70000 | | | | 0.00 | 0 | 0 |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC312: On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.01791 | | | | 0.00 | 0 | 0 |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC313: On 23/02/2021 Spot Bond | | | | | 0.00000 | 104.02000 | | | | 0.00 | 0 | 0 |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC314: On 13/10/2026 Spot Bond | | | | | 0.00000 | 102.56095 | | | | 0.00 | 0 | 0 |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC315: On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.93763 | | | | 0.00 | 0 | 0 |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC316: On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.75012 | | | | 0.00 | 0 | 0 |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC317: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.87861 | | | | 0.00 | 0 | 0 |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC318: On 20/12/2026 Spot Bond | | | | | 0.00000 | 102.01771 | | | | 0.00 | 0 | 0 |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC319: On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC320 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC320: On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.89945 | | | | 0.00 | 0 | 0 |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC321: On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.27233 | | | | 0.00 | 0 | 0 |
| Total FRC322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC322 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC322: On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.04967 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.90828 | | | | 0.00 | 0 | 0 |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.40946 | | | | 0.00 | 0 | 0 |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.01797 | | | | 0.00 | 0 | 0 |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC326 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.42123 | | | | 0.00 | 0 | 0 |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.08440 | | | | 0.00 | 0 | 0 |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.63047 | | | | 0.00 | 0 | 0 |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.48424 | | | | 0.00 | 0 | 0 |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC330 On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC331 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC331 On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC332 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.54000 | 4.54000 | 4.54000 | 157.14791 | | | | 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 | | | 4.48000 | 4.48000 | 4.48000 | 157.32078 | | | | 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 | | | 4.46000 | 4.46000 | 4.46000 | 157.37845 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | 0 |
| FRD16I On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 540,000,000,000,000.00 | 5,400,000,000 | 2,700,000,000 | |
| Total FRD16U SPOT | | | | | | | | 10,000,000,000,000.00 | 5,400,000,000 | 2,700,000,000 | |
| Total For FRD16U | | | | | | | | 10,000,000,000,000.00 | 5,400,000,000 | 2,700,000,000 | |
| FRD17I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD17U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD17U | | | | | | | | 0.00 | 0 | 0 | |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD19U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD19U | | | | | | | | 0.00 | 0 | 0 | |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD20U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD20U | | | | | | | | 0.00 | 0 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| Total FRD30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD30U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD33I On 24/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD33U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD35I On 31/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD35U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD36I On 01/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 540,000,000,000,000.00 | | 5,400,000,000 | 2,700,000,000 | |
| Total FRD36U SPOT | | | | | | | | 10,000,000,000,000.00 | | 5,400,000,000 | 2,700,000,000 | |
| Total For FRD36U | | | | | | | | 10,000,000,000,000.00 | | 5,400,000,000 | 2,700,000,000 | |
| FRI33 On 28/02/2033 Spot Bond | | | 5.33500 | 84.63997 | 5.33500 | 84.62071 | | | | 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 | | | 4.89500 | 100.73299 | 4.89500 | 100.71102 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.72590 | | | | 0.00 | 0 | 0 |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.80737 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 102.07300 | | | | 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 | 100.96861 | | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.98091 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.37466 | | | | 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 | 105.57317 | | | | 0.00 | 0 | 1,690,000,000 |

| 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 FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 1,690,000,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 1,690,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.04448 | | | | 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 | 104.41185 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.63152 | | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01L 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 |
| FRS02L 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 |
| FRS10L On 15/01/2024 Spot Bond | | | 4.07800 | 4.07800 | 4.07800 | 107.37623 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10L On 31/01/2038 Spot Bond | | | 4.48500 | 4.48500 | 4.48500 | 106.55166 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10L On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.10780 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10L On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.83863 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10L On 31/01/2038 Spot Bond | | | 4.62500 | 104.53454 | 4.62500 | 104.51251 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10L On 07/12/2033 Spot Bond | | | 4.63000 | 207.56027 | 4.63000 | 207.51661 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11C On 31/01/2038 Spot Bond | | | 4.76500 | 102.54215 | 4.76500 | 102.52016 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 4.66000 | 4.66000 | 4.66000 | 206.86306 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 4.70000 | 129.34935 | 4.70000 | 129.32183 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 118.84781 | 3.70500 | 118.82570 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 4.76500 | 102.54215 | 4.76500 | 102.52016 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.78000 | 204.31761 | 4.78000 | 204.27381 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 4.83000 | 203.25046 | 4.83000 | 203.20663 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 4.23000 | 164.80582 | 4.23000 | 132.13537 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 4.86000 | 202.61344 | 4.86000 | 202.56958 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 4.76500 | 102.54215 | 4.76500 | 102.52016 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS125 On 31/03/2028 Spot Bond | | | 5.10000 | 170.19879 | 5.10000 | 170.16087 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 5.51500 | 92.61894 | 5.51500 | 92.59721 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS128 On 31/03/2028 Spot Bond | | | 4.99000 | 171.51097 | 4.99000 | 171.47327 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 5.05000 | 170.79380 | 5.05000 | 170.75597 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 5.37000 | 192.14911 | 5.37000 | 192.10491 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 24/03/2020 Spot Bond | | | | | 0.00000 | 104.87195 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 5.44500 | 93.49412 | 5.44500 | 93.47236 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 4.76500 | 4.76500 | 4.76500 | 102.52016 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/01/2038 Spot Bond | | | 4.76500 | 102.54215 | 4.76500 | 102.52016 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 4.86000 | 173.07682 | 4.86000 | 173.03939 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 5.14000 | 196.78419 | 5.14000 | 196.74015 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS139 On 31/03/2028 Spot Bond | | | 4.99000 | 171.51097 | 4.99000 | 171.47327 | | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS140 On 31/03/2028 Spot Bond | | | 4.99000 | 171.51097 | 4.99000 | 171.47327 | | | | 0.00 | 0 | 0 |
| Total FRS140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS141 On 31/03/2028 Spot Bond | | | 5.28000 | 168.07652 | 5.28000 | 168.03827 | | | | 0.00 | 0 | 0 |
| Total FRS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/01/2025 Spot Bond | | | 5.00000 | 127.58981 | 5.00000 | 127.56162 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/01/2022 Spot Bond | | | 3.60000 | 159.91371 | 3.60000 | 159.88439 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 31/03/2028 Spot Bond | | | 5.34000 | 167.37590 | 5.34000 | 167.33755 | | | | 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 | | | 5.38000 | 166.91071 | 5.38000 | 166.87228 | | | | 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 | | | 4.97000 | 127.76453 | 4.97000 | 127.73641 | | | | 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 | | | 4.80000 | 173.80509 | 4.80000 | 173.76775 | | | | 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 | | | 5.39000 | 5.39000 | 5.39000 | 166.75621 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS154 On 20/06/2022 Spot Bond | | | | | 0.00000 | 12.00314 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS155 On 06/06/2023 Spot Bond | | | | | 0.00000 | 13.56279 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS156 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS15U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2024 Spot Bond | | | | | 0.00000 | 15.62412 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 06/06/2025 Spot Bond | | | | | 0.00000 | 17.52140 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 20/06/2022 Spot Bond | | | | | 0.00000 | 11.35628 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 06/06/2023 Spot Bond | | | | | 0.00000 | 12.57304 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS163 On 06/06/2024 Spot Bond | | | | | 0.00000 | 14.25712 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS164 On 06/06/2025 Spot Bond | | | | | 0.00000 | 15.79855 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.66575 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 10.66802 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 9.97708 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 12.34151 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.10099 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.16951 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 13.01720 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 13.01719 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 19/07/2024 Spot Bond | | | | | 0.00000 | 14.85522 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.81570 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.68608 | | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS182 On 04/10/2021 Spot Bond | | | | | 0.00000 | 109.15065 | | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS183 On 16/11/2023 Spot Bond | | | | | 0.00000 | 112.36315 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 118.07906 | | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 128.61670 | | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 119.92388 | | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.80002 | | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS192 On 23/03/2020 Spot Bond | | | | | 0.00000 | 120.52171 | | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS193 On 19/06/2026 Spot Bond | | | | | 0.00000 | 33.19168 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 36.66070 | | | | 0.00 | 0 | 0 |
| Total FRS195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS195 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.56460 | | | | 0.00 | 0 | 0 |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS197 On 03/08/2020 Spot Bond | | | | | 0.00000 | 114.67007 | | | | 0.00 | 0 | 0 |
| Total FRS198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS198 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.61722 | | | | 0.00 | 0 | 0 |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.45179 | | | | 0.00 | 0 | 0 |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS200 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.02620 | | | | 0.00 | 0 | 0 |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS201 On 23/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS202 On 04/03/2020 Spot Bond | | | | | 0.00000 | 111.30972 | | | | 0.00 | 0 | 0 |
| Total FRS203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS203 On 11/09/2020 Spot Bond | | | | | 0.00000 | 101.71731 | | | | 0.00 | 0 | 0 |
| Total FRS204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS204 On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.36596 | | | | 0.00 | 0 | 0 |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS205 On 14/10/2025 Spot Bond | | | | | 0.00000 | 101.18491 | | | | 0.00 | 0 | 0 |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS206 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.76026 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS207 On 16/11/2020 Spot Bond | | | | | 0.00000 | 104.74932 | | | | 0.00 | 0 | 0 |
| Total FRS208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS208 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.29773 | | | | 0.00 | 0 | 0 |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS209 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS210 On 20/12/2020 Spot Bond | | | | | 0.00000 | 111.41905 | | | | 0.00 | 0 | 0 |
| Total FRS211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.51000 | 3.51000 | 3.51000 | 298.43193 | | | | 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 | | | 3.40000 | 3.40000 | 3.40000 | 299.53919 | | | | 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 | | | 4.12000 | 4.12000 | 4.12000 | 292.38068 | | | | 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 | | | 3.39000 | 160.53257 | 3.39000 | 160.50404 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 100.80036 | | | | 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 | | | 3.09000 | 161.42199 | 3.09000 | 161.39461 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.62621 | | | | 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 | | | 4.46500 | 99.21507 | 4.46500 | 99.19457 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 4.15000 | 73.03401 | 4.15000 | 105.72349 | | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 4.12000 | 4.12000 | 4.12000 | 132.80388 | | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 4.19000 | 4.19000 | 4.19000 | 132.37802 | | | | 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 | | | 4.31000 | 4.31000 | 4.31000 | 290.52626 | | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 6.80500 | 104.75857 | 6.80500 | 104.73942 | | | | 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 | | | 7.25500 | 7.25500 | 7.25500 | 101.37187 | | | | 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 | | | 7.62000 | 114.76748 | 7.62000 | 114.74404 | | | | 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 | | | 7.73000 | 109.75575 | 7.73000 | 109.73288 | | | | 0.00 | 0 | 4,430,000,000 |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | 4,430,000,000 |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | 4,430,000,000 |
| FRX26 On 01/10/2026 Spot Bond | | | 7.99000 | 111.59659 | 7.99000 | 111.57271 | | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 8.05000 | 111.18744 | 8.05000 | 111.16333 | | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX28 On 26/07/2028 Spot Bond | | | 8.38000 | 111.35520 | 8.38000 | 111.33009 | | | | 0.00 | 0 | 100,000,000 |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 8.74900 | 107.38722 | 8.74900 | 107.36196 | | | | 0.00 | 0 | 1,230,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 1,230,000,000 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 1,230,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 8.98300 | 103.84148 | 8.98300 | 103.81641 | | | | 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 | | | 9.08500 | 114.83335 | 9.08500 | 114.80548 | | | | 0.00 | 0 | 690,000,000 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.32500 | 82.34260 | 10.32500 | 82.31995 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/08/2039 Spot Bond | | | | | 0.00000 | 102.33965 | | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/08/2039 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 20/08/2039 Spot Bond | | | | | 0.00000 | 103.55644 | | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/08/2039 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 20/08/2039 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 20/08/2039 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.65520 | | | | 0.00 | 0 | 0 |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.51152 | | | | 0.00 | 0 | 0 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.24193 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6D1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6E1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.22622 | | | | 0.00 | 0 | 0 |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.23450 | | | | 0.00 | 0 | 0 |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | 0 |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.23952 | | | | 0.00 | 0 | 0 |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.24100 | | | | 0.00 | 0 | 0 |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.49972 | | | | 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 | 100.63675 | | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.58615 | | | | 0.00 | 0 | 0 |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL05 | | | | | | | | | | 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 |
| GH31U On 25/02/2025 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 GH31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31U | | | | | | | | | | 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 |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.16853 | | | | 0.00 | 0 | 0 |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 102.21025 | | | | 0.00 | 0 | 0 |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 102.01846 | | | | 0.00 | 0 | 0 |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 102.09270 | | | | 0.00 | 0 | 0 |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 102.60021 | | | | 0.00 | 0 | 0 |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5C1 | | | | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB30 On 10/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB30U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB31 On 10/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 4.16000 | 103.66949 | 4.16000 | 103.64899 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.10609 | | | | 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 | 101.13310 | | | | 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 | 101.83713 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.18582 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 102.84058 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.16980 | | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 102.15415 | | | | 0.00 | 0 | 4,000,000,000 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| GRT17 On 17/10/2023 Spot Bond | | | 7.40000 | 112.41131 | 7.40000 | 112.38900 | | | | 0.00 | 0 | 70,000,000 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 101.82795 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 102.66619 | | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 102.47067 | | | | 0.00 | 0 | 810,000,000 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 810,000,000 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 810,000,000 |
| GRT21 On 03/04/2024 Spot Bond | | | 9.30000 | 105.64680 | 9.30000 | 105.62056 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.07732 | | | | 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 | 102.38720 | | | | 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 | 100.39248 | | | | 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 | 100.22014 | | | | 0.00 | 0 | 2,000,000,000 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.12160 | | | | 0.00 | 0 | 10,000,000 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.58057 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For GRT27 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 99.84087 | | | | 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 | 99.83649 | | | | 0.00 | 0 | 0 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 100.24675 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.06134 | | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.92541 | | | | 0.00 | 0 | 0 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.14221 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.29970 | | | | 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 | 102.06513 | | | | 0.00 | 0 | 0 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 101.45054 | | | | 0.00 | 0 | 0 |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.69998 | | | | 0.00 | 0 | 0 |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.23804 | | | | 0.00 | 0 | 0 |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.43916 | | | | 0.00 | 0 | 0 |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.24898 | | | | 0.00 | 0 | 0 |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT42 | | | | | | | | | | 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 |
| H6T3U On 03/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H6T3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H6T3U | | | | | | | | | | 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 |
| H7T5U On 02/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total H7T5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T5U | | | | | | | | | | 0.00 | 0 | 0 |
| H8T2U On 20/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H8T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H8T2U | | | | | | | | | | 0.00 | 0 | 0 |
| H9T1U On 26/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H9T1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H9T1U | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.00017 | | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL02U On 31/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL02U | | | | | | | | | | 0.00 | 0 | 0 |
| HIL03U On 20/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL03U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 101.18970 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 101.20441 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 101.61199 | | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 101.52749 | | | | 0.00 | 0 | 0 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.90208 | | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 102.14010 | | | | 0.00 | 0 | 0 |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.95807 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.51301 | | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.45385 | | | | 0.00 | 0 | 0 |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.70820 | | | | 0.00 | 0 | 0 |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 6.38500 | 102.19347 | 6.38500 | 102.17605 | | | | 0.00 | 0 | 0 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 74.32888 | 100.00000 | 74.18483 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 4.02000 | 293.41937 | 4.02000 | 293.36243 | | | | 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 | | | 4.21000 | 4.21000 | 4.21000 | 294.44725 | | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.66500 | 76.69551 | 4.66500 | 94.12146 | | | | 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 | | | 10.67500 | 90.42893 | 10.67500 | 90.40310 | | | | 0.00 | 0 | 1,350,000,000 |

| 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 HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 1,350,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 1,350,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.93428 | 100.00000 | 9.91217 | | | | 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 | | | 10.65500 | 90.27210 | 10.65500 | 90.24637 | | | 42,620,000,000,000.00 | 4,000,000,000 | 4,620,000,000 | |
| Total HWAY35 SPOT | | | | | | | | | 12,620,000,000,000.00 | 4,000,000,000 | 4,620,000,000 | |
| Total For HWAY35 | | | | | | | | | 12,620,000,000,000.00 | 4,000,000,000 | 4,620,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.93385 | 100.00000 | 9.91175 | | | 0.00 | 0 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 | |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 101.36157 | | | 0.00 | 0 | 15,000,000,000 | |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000,000 | |
| Total For HWF11 | | | | | | | | | 0.00 | 0 | 15,000,000,000 | |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.05165 | | | 0.00 | 0 | 0 | |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF12 | | | | | | | | | 0.00 | 0 | 0 | |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.06178 | | | 0.00 | 0 | 0 | |
| Total HWF13 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF13 | | | | | | | | | 0.00 | 0 | 0 | |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | 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 | | | 3.51000 | 136.60639 | 3.55000 | 136.33024 | | | 446,378,687,000,000.00 | 412,073,700,000 | 353,409,142,000 | |
| Total I2025 SPOT | | | | | | | | | 16,378,687,000,000.00 | 412,073,700,000 | 353,409,142,000 | |
| Total For I2025 | | | | | | | | | 16,378,687,000,000.00 | 412,073,700,000 | 353,409,142,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.69000 | 101.63414 | 3.69000 | 101.61533 | | | 11,151,180,000,000.00 | 3,022,000,000 | 121,373,391,700 | |
| Total I2029 SPOT | | | | | | | | | 11,151,180,000,000.00 | 3,022,000,000 | 121,373,391,700 | |
| Total For I2029 | | | | | | | | | 11,151,180,000,000.00 | 3,022,000,000 | 121,373,391,700 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.83500 | 99.87530 | 3.83500 | 99.85653 | | | 101,244,000,000,000.00 | 26,400,000,000 | 50,655,054,200 | |
| Total I2033 SPOT | | | | | | | | | 11,244,000,000,000.00 | 26,400,000,000 | 50,655,054,200 | |
| Total For I2033 | | | | | | | | | 11,244,000,000,000.00 | 26,400,000,000 | 50,655,054,200 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.86500 | 116.19805 | 3.86500 | 116.17593 | | | 79,189,985,000,000.00 | 20,489,000,000 | 156,981,078,900 | |
| Total I2038 SPOT | | | | | | | | | 9,189,985,000,000.00 | 20,489,000,000 | 156,981,078,900 | |
| Total For I2038 | | | | | | | | | 9,189,985,000,000.00 | 20,489,000,000 | 156,981,078,900 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.90000 | 107.87964 | 3.90000 | 107.85906 | | | 76,050,000,000,000.00 | 19,500,000,000 | 108,264,054,000 | |

| 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 I2046 SPOT | | | | | | | | | '6,050,000,000,000.00 | 19,500,000,000 | 108,264,054,000 |
| Total For I2046 | | | | | | | | | '6,050,000,000,000.00 | 19,500,000,000 | 108,264,054,000 |
| I2050 On 31/12/2050 Spot Bond | | | 3.89000 | 110.44241 | 3.89000 | 110.42131 | | | 378,808,200,000,000.00 | 97,380,000,000 | 221,851,789,581 |
| Total I2050 SPOT | | | | | | | | | '8,808,200,000,000.00 | 97,380,000,000 | 221,851,789,581 |
| Total For I2050 | | | | | | | | | '8,808,200,000,000.00 | 97,380,000,000 | 221,851,789,581 |
| 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 |
| IB139U On 23/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB139U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB139U | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.15141 | | | 0.00 | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 7.34000 | 7.34000 | 7.34000 | 105.95510 | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.45992 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 101.07031 | | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 7.84000 | 7.84000 | 7.84000 | 100.75548 | | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 3.97000 | 293.91144 | 3.97000 | 293.85481 | | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 99.92117 | | | | 0.00 | 0 | 0 |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 100.32107 | | | | 0.00 | 0 | 0 |
| Total IBL112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL112 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.21318 | | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.49530 | | | | 0.00 | 0 | 0 |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.21932 | | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.60989 | | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 100.85082 | | | | 0.00 | 0 | 0 |
| Total IBL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL118 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.31032 | | | | 0.00 | 0 | 0 |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.11127 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.50449 | | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.37695 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL127 On 02/04/2020 Spot Bond | | | | | 0.00000 | 101.31161 | | | | 0.00 | 0 | 0 |
| Total IBL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL127 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 101.13796 | | | | 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 | 100.26564 | | | | 0.00 | 0 | 0 |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 101.08819 | | | | 0.00 | 0 | 0 |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL131 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.49882 | | | | 0.00 | 0 | 0 |
| Total IBL131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL131 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.43900 | | | | 0.00 | 0 | 0 |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 99.79834 | | | | 0.00 | 0 | 0 |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.98697 | | | | 0.00 | 0 | 0 |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.16016 | | | | 0.00 | 0 | 0 |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.15360 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.95336 | | | | 0.00 | 0 | 0 |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.96668 | | | | 0.00 | 0 | 0 |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL140 On 14/02/2021 Spot Bond | | | | | 0.00000 | 100.35860 | | | | 0.00 | 0 | 0 |
| Total IBL140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL140 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL141 On 20/08/2020 Spot Bond | | | 7.61500 | 7.61500 | 7.61500 | 100.24900 | | | | 0.00 | 0 | 0 |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.23506 | | | | 0.00 | 0 | 0 |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.12000 | 3.12000 | 3.12000 | 161.30527 | | | | 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 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 7.16000 | 101.52290 | 7.16000 | 101.50355 | | | | 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 | | | 7.98500 | 107.99191 | 7.98500 | 107.96868 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.02247 | | | | 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 | | | 3.24000 | 160.97648 | 3.24000 | 160.94853 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 100.61526 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.84359 | | | | 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 | | | 7.63500 | 108.51720 | 7.63500 | 108.49486 | | | | 0.00 | 0 | 100,000,000 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.16743 | | | | 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 | | | 7.26500 | 106.41645 | 7.26500 | 106.39559 | | | | 0.00 | 0 | 500,000,000 |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 46.51082 | 100.00000 | 46.40732 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.11999 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 102.91059 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.99428 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 9.47220 | 100.00000 | 9.45112 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG0 On 22/10/2020 Spot Bond | | | 6.81500 | 103.95133 | 6.81500 | 103.93230 | | | | 0.00 | 0 | 46,000,000 |

| 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 IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 46,000,000 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 46,000,000 |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.50000 | 106.61626 | 8.50000 | 106.59188 | | | | 0.00 | 0 | 882,995,400 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 882,995,400 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 882,995,400 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.91513 | | | | 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 | | | 9.41000 | 115.46512 | 9.41000 | 115.78464 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 99.93515 | | | | 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 | | | 9.10000 | 111.03827 | 9.10000 | 111.01128 | | | | 0.00 | 0 | 70,000,000 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.17519 | | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.46730 | | | | 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 | 100.41598 | | | | 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 | 101.07560 | | | | 0.00 | 0 | 0 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.24064 | | | | 0.00 | 0 | 20,000,000 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.48315 | | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 101.81026 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2024 Spot Bond | | | | | 0.00000 | 102.30003 | | | | 0.00 | 0 | 0 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG19 On 18/12/2020 Spot Bond | | | | | 0.00000 | 101.62133 | | | | 0.00 | 0 | 0 |
| Total IDCG20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG20 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG20 On 18/12/2022 Spot Bond | | | | | 0.00000 | 101.68265 | | | | 0.00 | 0 | 0 |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG21 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.79391 | | | | 0.00 | 0 | 0 |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG22 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.76847 | | | | 0.00 | 0 | 0 |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.77913 | | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP10 On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP20 On 05/04/2025 Spot Bond | | | 100.00000 | 7.81343 | 100.00000 | 7.79613 | | | | 0.00 | 0 | 0 |
| Total IDCP2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP2U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP30 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 | | | 8.00000 | 104.78956 | 8.00000 | 104.76710 | | | | 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 | | | 7.08000 | 105.13927 | 7.08000 | 105.11929 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 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 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | | 0.00 | 0 | 0 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | 0 |
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN403U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN403U | | | | | | | | | | 0.00 | 0 | 0 |
| IN404U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN404U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN404U | | | | | | | | | | 0.00 | 0 | 0 |
| IN405U On 20/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN405U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN405U | | | | | | | | | | 0.00 | 0 | 0 |
| IN406U On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN406U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN406U | | | | | | | | | | 0.00 | 0 | 0 |
| IN407U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN407U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN407U | | | | | | | | | | 0.00 | 0 | 0 |
| IN408U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN408U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN408U | | | | | | | | | | 0.00 | 0 | 0 |
| IN409U On 30/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN409U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN409U | | | | | | | | | | 0.00 | 0 | 0 |
| IN415U On 31/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN415U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN415U | | | | | | | | | | 0.00 | 0 | 0 |
| IN418U On 14/05/2020 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 IN418U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN418U | | | | | | | | | | 0.00 | 0 | 0 |
| IN419U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN419U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN419U | | | | | | | | | | 0.00 | 0 | 0 |
| IN420U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN420U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN420U | | | | | | | | | | 0.00 | 0 | 0 |
| IN421U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN421U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN421U | | | | | | | | | | 0.00 | 0 | 0 |
| IN422U On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN422U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN422U | | | | | | | | | | 0.00 | 0 | 0 |
| IN425U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN425U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN425U | | | | | | | | | | 0.00 | 0 | 0 |
| IN426U On 25/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 25,000,000,000 |
| Total IN426U SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For IN426U | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 66.84659 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.73512 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.28622 | | | | 0.00 | 0 | 0 |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | 0 |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 88.45766 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.74285 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 101.73917 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.81359 | | | | 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 | | | 9.22000 | 103.85746 | 9.22000 | 103.83176 | | | | 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 | 106.76555 | | | | 0.00 | 0 | 321,347,400 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 321,347,400 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 321,347,400 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 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 | 99.95712 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.91190 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.82858 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 101.63250 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 101.65158 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.67066 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.74154 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.36985 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.80727 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.59609 | | | | 0.00 | 0 | 0 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 101.12854 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.48174 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.48719 | | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.54157 | | | | 0.00 | 0 | 0 |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 101.96328 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 101.44470 | | | | 0.00 | 0 | 0 |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.90983 | | | | 0.00 | 0 | 0 |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC29 On 24/04/2020 Spot Bond | | | | | 0.00000 | 100.73012 | | | | 0.00 | 0 | 0 |
| Total IPFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.24040 | 2.75000 | 100.23288 | | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 6.95000 | 149.78240 | 6.95000 | 149.74168 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 99.77601 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.71844 | | | | 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 | | | 9.12000 | 103.66604 | 9.12000 | 103.64065 | | | | 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 | 106.95693 | | | | 0.00 | 0 | 0 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 104.28833 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 102.13756 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | 0 |
| IV039 On 31/01/2022 Spot Bond | | | 5.34000 | 5.34000 | 5.34000 | 154.86606 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 105.37944 | | | | 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 | | | 9.34500 | 108.86876 | 9.34500 | 108.84144 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 104.27868 | | | | 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 | | | 9.36000 | 9.36000 | 9.36000 | 108.35087 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.91463 | | | | 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 | | | 4.04000 | 158.62692 | 4.04000 | 158.59596 | | | | 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 | 106.24003 | | | | 0.00 | 0 | 2,200,000,000 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 102.24272 | | | | 0.00 | 0 | 0 |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 190,000,000 |
| Total IV142U SPOT | | | | | | | | | | 0.00 | 0 | 190,000,000 |
| Total For IV142U | | | | | | | | | | 0.00 | 0 | 190,000,000 |
| IV164U On 13/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV164U | | | | | | | | | | 0.00 | 0 | 0 |
| IV166U On 02/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV166U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV166U | | | | | | | | | | 0.00 | 0 | 0 |
| IV168U On 04/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV168U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.65000 | 163.80948 | 5.65000 | 163.77058 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA985 On 05/03/2020 Spot Bond | | | 6.95000 | 6.95000 | 6.95000 | 99.84790 | | | | 0.00 | 0 | 0 |
| Total IVA985 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA985 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA987 On 19/03/2020 Spot Bond | | | 6.95000 | 6.95000 | 6.95000 | 99.58284 | | | | 0.00 | 0 | 0 |
| Total IVA987 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA987 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA990 On 09/04/2020 Spot Bond | | | 7.00000 | 7.00000 | 7.00000 | 99.18209 | | | | 0.00 | 0 | 0 |
| Total IVA990 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA990 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA991 On 16/04/2020 Spot Bond | | | 7.00000 | 7.00000 | 7.00000 | 99.05020 | | | | 0.00 | 0 | 0 |
| Total IVA991 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA991 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA992 On 23/04/2020 Spot Bond | | | 7.00000 | 7.00000 | 7.00000 | 98.91867 | | | | 0.00 | 0 | 0 |
| Total IVA992 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA992 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA993 On 30/04/2020 Spot Bond | | | 7.10000 | 7.10000 | 7.10000 | 98.77038 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IVA993 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA993 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA994 On 07/05/2020 Spot Bond | | | 7.10000 | 7.10000 | 7.10000 | 98.63772 | | | | 0.00 | 0 | 0 |
| Total IVA994 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA994 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA995 On 14/05/2020 Spot Bond | | | 7.10000 | 7.10000 | 7.10000 | 98.50542 | | | | 0.00 | 0 | 0 |
| Total IVA995 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA995 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA996 On 20/05/2020 Spot Bond | | | 7.10000 | 7.10000 | 7.10000 | 98.39230 | | | | 0.00 | 0 | 0 |
| Total IVA996 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA996 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA997 On 25/05/2020 Spot Bond | | | 7.10000 | 7.10000 | 7.10000 | 98.29823 | | | | 0.00 | 0 | 0 |
| Total IVA997 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA997 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA998 On 04/06/2020 Spot Bond | | | 7.20000 | 7.20000 | 7.20000 | 98.08453 | | | | 0.00 | 0 | 0 |
| Total IVA998 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA998 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.51043 | | | | 0.00 | 9,260,000,000 | 4,630,000,000 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 9,260,000,000 | 4,630,000,000 |
| Total For IVC034 | | | | | | | | | | 0.00 | 9,260,000,000 | 4,630,000,000 |
| IVC040 On 24/07/2021 Spot Bond | | | 6.99000 | 104.06953 | 6.99000 | 104.04988 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 101.65001 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.59276 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 7.84000 | 107.34906 | 7.84000 | 107.32651 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.59624 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.62195 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 99.84257 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 101.94229 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.60481 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.39219 | | | | 0.00 | 0 | 220,000,000 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 220,000,000 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 220,000,000 |
| IVC110 On 19/05/2021 Spot Bond | | | 7.49000 | 105.39089 | 7.49000 | 105.36960 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 100.26994 | | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 101.90062 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.91032 | | | | 0.00 | 0 | 410,000,000 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 410,000,000 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 410,000,000 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 100.79569 | | | | 0.00 | 0 | 0 |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 100.83539 | | | | 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 | 101.20629 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.06888 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 101.17278 | | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 99.97839 | | | | 0.00 | 0 | 0 |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 99.91712 | | | | 0.00 | 0 | 0 |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 99.97930 | | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 101.61348 | | | | 0.00 | 0 | 0 |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 102.90355 | | | | 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 | 102.81019 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 102.21121 | | | | 0.00 | 0 | 0 |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 100.55757 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.88712 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC158 On 02/04/2020 Spot Bond | | | | | 0.00000 | 101.31977 | | | | 0.00 | 0 | 0 |
| Total IVC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC158 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.49706 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC160 On 05/04/2020 Spot Bond | | | | | 0.00000 | 101.25966 | | | | 0.00 | 0 | 0 |
| Total IVC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC160 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC161 On 09/05/2020 Spot Bond | | | | | 0.00000 | 100.49777 | | | | 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 | 100.31590 | | | | 0.00 | 0 | 0 |
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.84941 | | | | 0.00 | 0 | 0 |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC165 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.60492 | | | | 0.00 | 0 | 0 |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 101.54184 | | | | 0.00 | 0 | 0 |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC167 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF407 On 07/04/2020 Spot Bond | | | | | 0.00000 | 101.13999 | | | | 0.00 | 0 | 0 |
| Total IVF407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF407 | | | | | | | | | | 0.00 | 0 | 0 |
| IVF80U On 17/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF80U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS03L On 31/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JAS03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS03U | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 102.02798 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.58767 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 7.19500 | 108.22024 | 7.19500 | 108.19934 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.16177 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.96421 | | | | 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 | 99.99996 | | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.25491 | | | | 0.00 | 0 | 0 |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.95041 | | | | 0.00 | 0 | 0 |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 100.63391 | | | | 0.00 | 0 | 0 |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP016 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.74185 | | | | 0.00 | 0 | 0 |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.61046 | | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.09945 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.09000 | 128.52416 | 9.09000 | 128.49278 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 104.03484 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|-----------------------|-----------------------|
| Total LBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.74143 | | | 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 | 104.60719 | | | 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 | | | 7.52500 | 107.85007 | 7.52500 | 107.82830 | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.45422 | | | 0.00 | 0 | 0 |
| Total LBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 101.67630 | | | 0.00 | 0 | 10,000,000 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| LBK24 On 10/10/2024 Spot Bond | | | 7.90500 | 113.11667 | 7.90500 | 113.09271 | | 6,570,191,739,000.00 | | 831,143,800 | 6,004,288,600 |
| Total LBK24 SPOT | | | | | | | | 6,570,191,739,000.00 | | 831,143,800 | 6,004,288,600 |
| Total For LBK24 | | | | | | | | 6,570,191,739,000.00 | | 831,143,800 | 6,004,288,600 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 101.90381 | | | 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 | 103.57688 | | | 0.00 | 10,000,000,000 | 10,000,000,000 |
| Total LBK27 SPOT | | | | | | | | | 0.00 | 10,000,000,000 | 10,000,000,000 |
| Total For LBK27 | | | | | | | | | 0.00 | 10,000,000,000 | 10,000,000,000 |
| LBK28 On 15/05/2028 Spot Bond | | | 9.90000 | 106.80892 | 9.90000 | 106.78057 | | 6,630,525,000,000.00 | | 669,750,000 | 1,414,875,000 |
| Total LBK28 SPOT | | | | | | | | 6,630,525,000,000.00 | | 669,750,000 | 1,414,875,000 |
| Total For LBK28 | | | | | | | | 6,630,525,000,000.00 | | 669,750,000 | 1,414,875,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 7.65000 | 108.15025 | 7.65000 | 108.12807 | | | 0.00 | 0 | 1,000,000,000 |
| Total LBK29 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For LBK29 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.64977 | | | 0.00 | 0 | 0 |
| Total LBK30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK30 | | | | | | | | | 0.00 | 0 | 0 |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 102.32189 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.49680 | | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.42989 | | | | 0.00 | 0 | 0 |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 101.86261 | | | | 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 | 101.46072 | | | | 0.00 | 0 | 0 |
| Total LBK36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK36 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 101.58646 | | | | 0.00 | 0 | 0 |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 100.31024 | | | | 0.00 | 0 | 0 |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 6.87500 | 101.44871 | 6.87500 | 101.43017 | | | | 0.00 | 0 | 0 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.64771 | | | | 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 | | | 7.92500 | 109.42321 | 7.92500 | 109.39997 | | | | 0.00 | 0 | 2,720,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,720,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,720,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 103.36058 | | | | 0.00 | 0 | 150,000,000 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.45014 | | | | 0.00 | 0 | 0 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.18750 | | | | 0.00 | 0 | 350,000,000 |

| 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 LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.31838 | | | | 0.00 | 0 | 260,000,000 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| LHC13L On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC13U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC14L On 17/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC14U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC15L On 05/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC15U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC16L On 03/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC16U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.62121 | | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.54835 | | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.61576 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL29 On 05/12/2020 Spot Bond | | | | | 0.00000 | 99.92299 | | | | 0.00 | 0 | 0 |
| Total LHL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL29 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.92648 | | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.16996 | | | | 0.00 | 0 | 0 |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.17324 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.24395 | | | | 0.00 | 0 | 0 |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.24986 | | | | 0.00 | 0 | 0 |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.25428 | | | | 0.00 | 0 | 0 |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 28/02/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ173 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 09/03/2020 Spot Bond | | | | | 0.00000 | 99.86420 | | | | 0.00 | 0 | 0 |
| Total MAQ176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ176 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ18 On 14/04/2020 Spot Bond | | | | | 0.00000 | 99.16674 | | | | 0.00 | 0 | 0 |
| Total MAQ182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ182 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 99.79468 | | | | 0.00 | 0 | 0 |
| Total MAQ184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ184 | | | | | | | | | | 0.00 | 0 | 0 |
| MBC27 On 29/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBC27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBC27U | | | | | | | | | | 0.00 | 0 | 0 |
| MBC28 On 29/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBC28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBC28U | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.51150 | | | | 0.00 | 0 | 520,000,000 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.32728 | | | | 0.00 | 0 | 6,000,000,000 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.41829 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.32490 | | | | 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 | 99.86644 | | | | 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 | 99.93377 | | | | 0.00 | 0 | 10,410,000,000 |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | 10,410,000,000 |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | 10,410,000,000 |
| MBF06:On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.38682 | | | | 0.00 | 0 | 0 |
| Total MBF064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF064 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06:On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.34024 | | | | 0.00 | 0 | 0 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03:On 11/04/2020 Spot Bond | | | | | 0.00000 | 101.11125 | | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | | 0.00000 | 100.01648 | | | | 0.00 | 0 | 20,000,000,000 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| MBP03:On 02/11/2022 Spot Bond | | | | | 0.00000 | 100.61271 | | | | 0.00 | 0 | 0 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03:On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.14669 | | | | 0.00 | 6,500,000,000 | 6,500,000,000 |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 6,500,000,000 | 6,500,000,000 |
| Total For MBP039 | | | | | | | | | | 0.00 | 6,500,000,000 | 6,500,000,000 |
| MBP04:On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.14952 | | | | 0.00 | 0 | 0 |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 101.10193 | | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04:On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.74551 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.75116 | | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2021 Spot Bond | | | | | 0.00000 | 101.44380 | | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.46177 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.04188 | | | | 0.00 | 0 | 0 |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.01569 | | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 101.44382 | | | | 0.00 | 0 | 0 |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.46179 | | | | 0.00 | 0 | 0 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP05: On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.14525 | | | | 0.00 | 0 | 0 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 117.46740 | | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0: On 17/03/2021 Spot Bond | | | 7.07500 | 107.58294 | 7.07500 | 107.56238 | | | | 0.00 | 0 | 500,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| MMIG0: On 01/06/2020 Spot Bond | | | | | 0.00000 | 100.34270 | | | | 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 | | | 10.56000 | 10.56000 | 10.56000 | 103.58358 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2022 Spot Bond | | | 7.93500 | 106.97314 | 7.93500 | 106.95028 | | | | 0.00 | 0 | 1,160,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,160,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,160,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 103.22026 | | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.77471 | | | | 0.00 | 0 | 0 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 99.82656 | | | | 0.00 | 0 | 0 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | 0 |
| MML02 On 10/12/2026 Spot Bond | | | 8.63000 | 105.43934 | 8.63000 | 105.41500 | | | | 0.00 | 0 | 0 |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 117.58082 | | | | 0.00 | 0 | 0 |
| Total MQB003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB003 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.57681 | | | | 0.00 | 0 | 1,800,000,000 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| Total For MTN06 | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 102.65761 | | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.66069 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 102.74086 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 103.45195 | | | | 0.00 | 0 | 0 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.54201 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.81599 | | | | 0.00 | 0 | 0 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 99.95528 | | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.47044 | | | | 0.00 | 0 | 0 |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.48169 | | | | 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 | 100.06158 | | | | 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 | 100.06343 | | | | 0.00 | 0 | 5,000,000,000 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 100.06550 | | | | 0.00 | 0 | 0 |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 99.84956 | | | | 0.00 | 0 | 0 |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 99.89467 | | | | 0.00 | 0 | 0 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 100.47703 | | | | 0.00 | 0 | 0 |
| Total MTNC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC20 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC2 On 07/09/2020 Spot Bond | | | | | 0.00000 | 99.86269 | | | | 0.00 | 0 | 0 |
| Total MTNC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC21 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA4L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA4U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 100.16487 | | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.16305 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.16305 | | | | 0.00 | 0 | 0 |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.67458 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 101.78014 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 101.80583 | | | | 0.00 | 0 | 0 |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.79894 | | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.13699 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 103.45935 | | | | 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 | 101.56223 | | | | 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 | 101.64580 | | | | 0.00 | 0 | 0 |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.93830 | | | | 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 | 102.18687 | | | | 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 | 102.41541 | | | | 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 | | | 7.46500 | 104.28358 | 7.46500 | 104.26259 | | | | 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 | | | 6.68000 | 102.58218 | 6.68000 | 102.56380 | | | | 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 | | | 7.92500 | 107.12279 | 7.92500 | 107.09992 | | | | 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 | | | 9.55000 | 105.40475 | 9.55000 | 105.37774 | | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 0 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.96188 | | | | 0.00 | 0 | 0 |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.87546 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.70735 | | | | 0.00 | 0 | 0 |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.74364 | | | | 0.00 | 0 | 0 |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | 0 |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.75592 | | | | 0.00 | 0 | 560,000,000 |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | 560,000,000 |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | 560,000,000 |
| NBK11 On 28/11/2020 Spot Bond | | | 6.88500 | 103.77069 | 6.88500 | 103.75139 | | | | 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 | | | 6.63000 | 107.00184 | 6.63000 | 106.98267 | | | | 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 | 104.26902 | 9.38000 | 104.24276 | | | | 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 | | | 7.72500 | 111.28169 | 7.72500 | 111.25852 | | | | 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 | | | 6.54000 | 105.13708 | 6.54000 | 105.11859 | | | | 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 | | | 6.79000 | 104.08244 | 6.79000 | 104.06334 | | | | 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 | | | 7.76000 | 107.30195 | 7.76000 | 107.27952 | | | | 0.00 | 0 | 0 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK17 On 22/04/2026 Spot Bond | | | 8.01000 | 112.85849 | 8.01000 | 112.83427 | | | | 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 | | | 6.68500 | 102.93330 | 6.68500 | 102.91475 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/On 01/06/2022 Spot Bond | | | 7.32000 | 107.15349 | 7.32000 | 107.13245 | | | | 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 | | | 8.01500 | 113.95568 | 8.01500 | 113.93122 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.88577 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21/On 21/07/2027 Spot Bond | | | 9.06000 | 109.52728 | 9.06000 | 109.50062 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22/On 19/11/2022 Spot Bond | | | 7.30500 | 109.57446 | 7.30500 | 109.55286 | | | | 0.00 | 0 | 480,000,000 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 480,000,000 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 480,000,000 |
| NBK23/On 19/11/2025 Spot Bond | | | 8.82000 | 111.28347 | 8.82000 | 111.25708 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/On 19/11/2027 Spot Bond | | | 8.80000 | 114.89883 | 8.80000 | 114.87166 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.45118 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25/On 17/02/2023 Spot Bond | | | 7.62500 | 7.62500 | 7.62500 | 108.31503 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.50987 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 20.50718 | 100.00000 | 20.46155 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.95715 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27/On 10/05/2026 Spot Bond | | | 9.11000 | 112.95125 | 9.11000 | 112.92360 | | | | 0.00 | 0 | 80,000,000 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| NBK28/On 02/08/2023 Spot Bond | | | 7.26500 | 108.99001 | 7.26500 | 108.96865 | | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.68742 | | | | 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 | | | 8.43000 | 111.00147 | 8.43000 | 110.97629 | | | | 0.00 | 0 | 120,000,000 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| NBK30/On 20/02/2024 Spot Bond | | | 7.26000 | 108.25328 | 7.26000 | 108.23207 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.09904 | | | | 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 | | | 7.32500 | 109.58024 | 7.32500 | 109.55859 | | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.33276 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 101.47059 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.01518 | | | | 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 | 105.11258 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.61484 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.32500 | 10.32500 | 10.32500 | 63.28800 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 104.91624 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.02527 | | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.26925 | | | | 0.00 | 0 | 0 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.53401 | | | | 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 | 101.10584 | | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.42695 | | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.07547 | | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.55819 | | | | 0.00 | 0 | 0 |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.78217 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.83599 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.40597 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.25118 | | | | 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 | 100.59983 | | | | 0.00 | 0 | 0 |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.22558 | | | | 0.00 | 0 | 590,000,000 |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | 590,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 101.17929 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.59765 | | | | 0.00 | 0 | 0 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.60821 | | | | 0.00 | 0 | 0 |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.61644 | | | | 0.00 | 0 | 0 |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.95478 | | | | 0.00 | 0 | 0 |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.14981 | | | | 0.00 | 0 | 0 |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.15201 | | | | 0.00 | 0 | 0 |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 100.15390 | | | | 0.00 | 0 | 0 |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.77921 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | | 9.49500 | 108.66176 | 9.49500 | 108.63407 | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.76926 | | | 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 | | | 9.53000 | 107.90682 | 9.53000 | 107.87923 | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.77921 | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.79501 | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.81491 | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.75696 | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | 0.00 | 0 | 0 |
| NDAL0 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.28342 | | | 0.00 | 0 | 0 |
| Total NDAL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NDAL01 | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | 0 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | | 0.00 | 0 | 0 |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| NED12 On 22/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED12U | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 102.49905 | | | | 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 | | | 6.82500 | 103.32652 | 6.82500 | 103.30763 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NEDT1: On 21/05/2021 Spot Bond | | | | | 0.00000 | 105.49567 | | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1: On 26/11/2021 Spot Bond | | | | | 0.00000 | 106.15193 | | | | 0.00 | 0 | 51,198,400 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 51,198,400 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 51,198,400 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 105.50721 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 106.32836 | | | | 0.00 | 0 | 90,000,000 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.05134 | | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 105.96221 | | | | 0.00 | 160,000,000 | 2,780,000,000 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 2,780,000,000 |
| Total For NGL04 | | | | | | | | | | 0.00 | 160,000,000 | 2,780,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 103.03816 | | | | 0.00 | 0 | 0 |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.44092 | | | | 0.00 | 0 | 910,000,000 |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | 910,000,000 |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | 910,000,000 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.36863 | | | | 0.00 | 0 | 0 |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1: On 01/07/2022 Spot Bond | | | | | 0.00000 | 107.36370 | | | | 0.00 | 0 | 310,000,000 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | 310,000,000 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | 310,000,000 |
| NGLT1: On 20/10/2023 Spot Bond | | | | | 0.00000 | 102.25279 | | | | 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 | 104.87055 | | | | 0.00 | 0 | 200,000,000 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NGT103 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 102.43314 | | | | 0.00 | 0 | 0 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 0 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.20741 | | | | 0.00 | 0 | 0 |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 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 | 104.10155 | 13.50000 | 104.06419 | | | | 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 | 101.30288 | | | | 0.00 | 0 | 0 |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.36472 | | | | 0.00 | 0 | 0 |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2020 Spot Bond | | | | | 0.00000 | 100.86652 | | | | 0.00 | 0 | 0 |
| Total NHM008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM008 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.99438 | | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.17024 | | | | 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 | 100.19574 | | | | 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 | 102.32450 | | | | 0.00 | 0 | 0 |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 09/09/2020 Spot Bond | | | | | 0.00000 | 99.78565 | | | | 0.00 | 0 | 0 |
| Total NHM013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM013 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.27482 | | | 0.00 | 0 | 211,000,000 |
| Total NHM014 SPOT | | | | | | | | | 0.00 | 0 | 211,000,000 |
| Total For NHM014 | | | | | | | | | 0.00 | 0 | 211,000,000 |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 102.22601 | | | 0.00 | 0 | 0 |
| Total NHM015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM015 | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.83000 | 4.83000 | 4.83000 | 203.20663 | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | 0.00 | 0 | 0 |
| NI210 On 31/03/2028 Spot Bond | | | 4.36000 | 4.36000 | 4.36000 | 179.21863 | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 4.30500 | 4.30500 | 4.30500 | 131.68177 | | | 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 | | | 4.53000 | 4.53000 | 4.53000 | 94.96124 | | | 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 | | | 4.76500 | 4.76500 | 4.76500 | 102.52016 | | | 0.00 | 0 | 0 |
| Total NI38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI38 | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 4.41000 | 4.41000 | 4.41000 | 131.04968 | | | 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 | | | 4.80000 | 4.80000 | 4.80000 | 128.73204 | | | 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 | | | 4.50000 | 4.50000 | 4.50000 | 177.46316 | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NILB15 On 31/03/2028 Spot Bond | | | 5.21000 | 168.89819 | 5.21000 | 168.86007 | | | 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 | | | 4.73000 | 103.03592 | 4.73000 | 103.01392 | | | 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 | | | 6.37000 | 102.12629 | 6.37000 | 102.10890 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | 0.00 | 0 | 0 |
| NN010 On 01/10/2020 Spot Bond | | | | | 0.00000 | 101.29948 | | | 0.00 | 0 | 2,000,000,000 |
| Total NN010 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For NN010 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.53131 | | | 0.00 | 0 | 2,500,000,000 |
| Total NN011 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For NN011 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| NN013 On 09/09/2020 Spot Bond | | | | | 0.00000 | 101.75417 | | | 0.00 | 0 | 0 |
| Total NN013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN013 | | | | | | | | | 0.00 | 0 | 0 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 103.13180 | | | 0.00 | 0 | 0 |
| Total NN014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN014 | | | | | | | | | 0.00 | 0 | 0 |
| NN015 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.53362 | | | 0.00 | 0 | 0 |
| Total NN015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN015 | | | | | | | | | 0.00 | 0 | 0 |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.62473 | | | 0.00 | 0 | 0 |
| Total NN016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN016 | | | | | | | | | 0.00 | 0 | 0 |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.66402 | | | 0.00 | 0 | 0 |
| Total NN019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN019 | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 115.59318 | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | 0.00 | 0 | 0 |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 101.38491 | | | 0.00 | 0 | 0 |
| Total NN022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN022 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.53363 | | | 0.00 | 0 | 0 |
| Total NN023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN023 | | | | | | | | | 0.00 | 0 | 0 |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.23266 | | | 0.00 | 0 | 0 |
| Total NN026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN026 | | | | | | | | | 0.00 | 0 | 0 |
| NN028 On 18/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NN028U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN028U | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.16107 | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | 0.00 | 0 | 0 |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.57798 | | | 0.00 | 0 | 0 |
| Total NN034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN034 | | | | | | | | | 0.00 | 0 | 0 |
| NN036 On 28/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total NN036 SPOT | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total For NN036 | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.16489 | | | 0.00 | 0 | 0 |
| Total NN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN04 | | | | | | | | | 0.00 | 0 | 0 |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.77967 | | | 0.00 | 0 | 0 |
| Total NN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN05 | | | | | | | | | 0.00 | 0 | 0 |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 99.77161 | | | 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 | 104.13344 | | | 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 19/01/2021 Spot Bond | | | | | 0.00000 | 100.08295 | | | 0.00 | 0 | 0 |
| Total NNF010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF010 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 95.12262 | | | | 0.00 | 0 | 0 |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 95.12262 | | | | 0.00 | 0 | 4,000,000,000 |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 108.71812 | | | | 0.00 | 0 | 0 |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 108.35759 | | | | 0.00 | 0 | 0 |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 108.07924 | | | | 0.00 | 0 | 0 |
| Total NNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF08 On 22/09/2020 Spot Bond | | | | | 0.00000 | 107.95426 | | | | 0.00 | 0 | 0 |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF09 On 03/06/2020 Spot Bond | | | | | 0.00000 | 98.03952 | | | | 0.00 | 0 | 0 |
| Total NNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.00500 | 8.00500 | 8.00500 | 100.81777 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.19237 | | | | 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 | 100.16196 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.16222 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.15546 | | | | 0.00 | 0 | 0 |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQ1B1 On 22/05/2020 Spot Bond | | | 7.20000 | 7.20000 | 7.20000 | 101.04425 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.16168 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B20 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.16980 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B21 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.16498 | | | | 0.00 | 0 | 0 |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C10 On 22/05/2020 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 101.04932 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C17 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.16984 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D5 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.18881 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA022 On 31/10/2022 Spot Bond | | | 7.12000 | 116.38180 | 7.12000 | 116.35943 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA023 On 31/05/2023 Spot Bond | | | 4.10000 | 186.73562 | 4.10000 | 186.69900 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA028 On 30/11/2028 Spot Bond | | | 9.73000 | 117.72324 | 9.73000 | 117.69269 | | | | 0.00 | 0 | 6,412,041,500 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,412,041,500 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,412,041,500 |
| NRA028/R186 On 30/11/2028 Spot Bond | | | 100.00000 | 15.15958 | 100.00000 | 15.12603 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.16510 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.14564 | | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 102.59445 | | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.71213 | | | | 0.00 | 0 | 0 |
| Total NTC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC22 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.00802 | | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.46770 | | | | 0.00 | 20,200,000,000 | 20,200,000,000 |
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 20,200,000,000 | 20,200,000,000 |
| Total For NTC24 | | | | | | | | | | 0.00 | 20,200,000,000 | 20,200,000,000 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.11266 | | | | 0.00 | 0 | 0 |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.91722 | | | | 0.00 | 0 | 0 |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 99.79340 | | | | 0.00 | 0 | 0 |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 99.79144 | | | | 0.00 | 0 | 0 |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.16664 | | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 101.92987 | | | | 0.00 | 0 | 200,000,000 |
| Total OML04 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For OML04 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| OML05 On 19/03/2020 Spot Bond | | | 7.28500 | 7.28500 | 7.28500 | 104.52534 | | | 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 | | | 7.62500 | 109.71150 | 7.62500 | 109.68895 | | | 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 | | | 9.55000 | 110.50769 | 9.55000 | 110.47938 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 102.58983 | | | 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 | | | 7.92500 | 111.81614 | 7.92500 | 111.79226 | | | 0.00 | 0 | 1,110,000,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,110,000,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,110,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 9.55000 | 112.92111 | 9.55000 | 112.89217 | | | 0.00 | 0 | 1,410,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 1,410,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 1,410,000,000 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 100.24410 | | | 0.00 | 0 | 500,000,000 |
| Total OML11 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For OML11 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| PBAJ1U On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1U On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1U On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1U On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1U On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1L On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1L On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 99.78027 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PMM46U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM46U | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | 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 | 0.00000 | | | 0.00 | 0 | 0 |
| Total PMM50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM50 | | | | | | | | | 0.00 | 0 | 0 |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.06495 | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | 0.00 | 0 | 0 |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 101.27595 | | | 0.00 | 0 | 0 |
| Total PMM53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM53 | | | | | | | | | 0.00 | 0 | 0 |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.54422 | | | 0.00 | 0 | 0 |
| Total PMM54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM54 | | | | | | | | | 0.00 | 0 | 0 |
| PMM55 On 28/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 600,000,000,000,000.00 | 26,000,000,000 | 13,000,000,000 | |
| Total PMM55 SPOT | | | | | | | | 10,000,000,000,000.00 | 26,000,000,000 | 13,000,000,000 | |
| Total For PMM55 | | | | | | | | 10,000,000,000,000.00 | 26,000,000,000 | 13,000,000,000 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.24391 | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.25423 | | | 0.00 | 0 | 0 |
| Total PRE2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.27485 | | | 0.00 | 0 | 0 |
| Total PRE2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.27779 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.28073 | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R186 On 21/12/2026 Spot Bond | | | 7.81500 | 116.02862 | 7.75000 | 116.37263 | | | 078,664,309,845,000.00 | 1,232,714,563,000 | 1,830,316,627,700 |
| Total R186 SPOT | | | | | | | | | '8,664,309,845,000.00 | 232,714,563,000 | 330,316,627,700 |
| Total For R186 | | | | | | | | | '8,664,309,845,000.00 | 232,714,563,000 | 330,316,627,700 |
| R197 On 07/12/2023 Spot Bond | | | 2.83000 | 305.40659 | 2.90000 | 304.63530 | | | 311,320,376,000,000.00 | 110,007,200,000 | 77,478,800,000 |
| Total R197 SPOT | | | | | | | | | 11,320,376,000,000.00 | 110,007,200,000 | 77,478,800,000 |
| Total For R197 | | | | | | | | | 11,320,376,000,000.00 | 110,007,200,000 | 77,478,800,000 |
| R202 On 07/12/2033 Spot Bond | | | 3.85500 | 225.34603 | 3.83000 | 225.90717 | | | 105,518,575,812,000.00 | 27,371,874,400 | 245,630,440,000 |
| Total R202 SPOT | | | | | | | | | 15,518,575,812,000.00 | 27,371,874,400 | 245,630,440,000 |
| Total For R202 | | | | | | | | | 15,518,575,812,000.00 | 27,371,874,400 | 245,630,440,000 |
| R2023 On 28/02/2023 Spot Bond | | | 6.37000 | 103.78538 | 6.32500 | 103.89149 | | | 847,395,693,043,000.00 | 1,702,887,863,900 | 1,895,164,978,200 |
| Total R2023 SPOT | | | | | | | | | 17,395,693,043,000.00 | 702,887,863,900 | 395,164,978,200 |
| Total For R2023 | | | | | | | | | 17,395,693,043,000.00 | 702,887,863,900 | 395,164,978,200 |
| R2030 On 31/01/2030 Spot Bond | | | 8.69000 | 96.16786 | 8.69000 | 96.14539 | | | 477,183,720,096,000.00 | 1,896,108,598,400 | 1,209,167,961,100 |
| Total R2030 SPOT | | | | | | | | | '7,183,720,096,000.00 | 896,108,598,400 | 209,167,961,100 |
| Total For R2030 | | | | | | | | | '7,183,720,096,000.00 | 896,108,598,400 | 209,167,961,100 |
| R2032 On 31/03/2032 Spot Bond | | | 9.10500 | 97.29551 | 9.10500 | 97.27185 | | | 006,398,377,372,000.00 | 1,538,319,426,400 | 1,153,477,377,400 |
| Total R2032 SPOT | | | | | | | | | 16,398,377,372,000.00 | 538,319,426,400 | 153,477,377,400 |
| Total For R2032 | | | | | | | | | 16,398,377,372,000.00 | 538,319,426,400 | 153,477,377,400 |
| R2035 On 28/02/2035 Spot Bond | | | 9.52000 | 94.99929 | 9.52000 | 94.97542 | | | 563,800,530,872,000.00 | 1,004,600,896,100 | 1,259,133,649,200 |
| Total R2035 SPOT | | | | | | | | | 13,800,530,872,000.00 | 004,600,896,100 | 259,133,649,200 |
| Total For R2035 | | | | | | | | | 13,800,530,872,000.00 | 004,600,896,100 | 259,133,649,200 |
| R2037 On 31/01/2037 Spot Bond | | | 9.70000 | 90.85448 | 9.70000 | 90.83084 | | | 438,948,852,920,000.00 | 766,901,943,600 | 1,332,023,369,700 |
| Total R2037 SPOT | | | | | | | | | 18,948,852,920,000.00 | 766,901,943,600 | 332,023,369,700 |
| Total For R2037 | | | | | | | | | 18,948,852,920,000.00 | 766,901,943,600 | 332,023,369,700 |
| R2040 On 31/01/2040 Spot Bond | | | 9.85000 | 93.41819 | 9.85000 | 93.39352 | | | 548,392,000,000,000.00 | 258,720,000,000 | 549,011,368,400 |
| Total R2040 SPOT | | | | | | | | | 18,392,000,000,000.00 | 258,720,000,000 | 549,011,368,400 |
| Total For R2040 | | | | | | | | | 18,392,000,000,000.00 | 258,720,000,000 | 549,011,368,400 |
| R2044 On 31/01/2044 Spot Bond | | | 9.91500 | 90.16576 | 9.91500 | 90.14180 | | | 928,634,505,000,000.00 | 1,303,947,000,000 | 1,278,845,501,100 |
| Total R2044 SPOT | | | | | | | | | 28,634,505,000,000.00 | 303,947,000,000 | 278,845,501,100 |
| Total For R2044 | | | | | | | | | 28,634,505,000,000.00 | 303,947,000,000 | 278,845,501,100 |
| R2048 On 28/02/2048 Spot Bond | | | 9.93000 | 88.99786 | 9.93000 | 88.97455 | | | 447,519,389,970,000.00 | 1,555,641,429,000 | 1,861,822,286,400 |
| Total R2048 SPOT | | | | | | | | | 17,519,389,970,000.00 | 555,641,429,000 | 361,822,286,400 |
| Total For R2048 | | | | | | | | | 17,519,389,970,000.00 | 555,641,429,000 | 361,822,286,400 |
| R208 On 31/03/2021 Spot Bond | | | 6.06500 | 103.55563 | 6.16000 | 103.44037 | | | 364,964,872,500,000.00 | 389,936,500,000 | 347,970,452,400 |
| Total R208 SPOT | | | | | | | | | 14,964,872,500,000.00 | 389,936,500,000 | 347,970,452,400 |
| Total For R208 | | | | | | | | | 14,964,872,500,000.00 | 389,936,500,000 | 347,970,452,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R209 On 31/03/2036 Spot Bond | | | 9.64000 | 75.21202 | 9.57500 | 75.61261 | | | 908,065,452,000,000.00 | 716,604,300,000 | 902,388,908,400 |
| Total R209 SPOT | | | | | | | | | 18,065,452,000,000.00 | 716,604,300,000 | 902,388,908,400 |
| Total For R209 | | | | | | | | | 18,065,452,000,000.00 | 716,604,300,000 | 902,388,908,400 |
| R210 On 31/03/2028 Spot Bond | | | 3.65000 | 188.46955 | 3.65000 | 188.43488 | | | 4,745,000,000,000.00 | 1,300,000,000 | 77,896,353,400 |
| Total R210 SPOT | | | | | | | | | 4,745,000,000,000.00 | 1,300,000,000 | 77,896,353,400 |
| Total For R210 | | | | | | | | | 4,745,000,000,000.00 | 1,300,000,000 | 77,896,353,400 |
| R212 On 31/01/2022 Spot Bond | | | 2.55000 | 163.03889 | 2.59000 | 162.89299 | | | 048,440,500,000,000.00 | 803,310,000,000 | 343,622,067,700 |
| Total R212 SPOT | | | | | | | | | 18,440,500,000,000.00 | 803,310,000,000 | 343,622,067,700 |
| Total For R212 | | | | | | | | | 18,440,500,000,000.00 | 803,310,000,000 | 343,622,067,700 |
| R213 On 28/02/2031 Spot Bond | | | 8.98500 | 86.39142 | 8.91000 | 86.84175 | | | 978,640,499,435,000.00 | 220,215,971,000 | 573,003,002,400 |
| Total R213 SPOT | | | | | | | | | 18,640,499,435,000.00 | 220,215,971,000 | 573,003,002,400 |
| Total For R213 | | | | | | | | | 18,640,499,435,000.00 | 220,215,971,000 | 573,003,002,400 |
| R214 On 28/02/2041 Spot Bond | | | 9.80500 | 70.88165 | 9.80500 | 70.86331 | | | 766,553,815,545,500.00 | 384,146,233,100 | 871,501,810,500 |
| Total R214 SPOT | | | | | | | | | 16,553,815,545,500.00 | 384,146,233,100 | 871,501,810,500 |
| Total For R214 | | | | | | | | | 16,553,815,545,500.00 | 384,146,233,100 | 871,501,810,500 |
| RC001U On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC001U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC001U | | | | | | | | | 0.00 | 0 | 0 |
| RC002U On 02/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC002U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC002U | | | | | | | | | 0.00 | 0 | 0 |
| RC003U On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC003U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC003U | | | | | | | | | 0.00 | 0 | 0 |
| RC004U On 03/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC004U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC004U | | | | | | | | | 0.00 | 0 | 0 |
| RC005U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC005U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC005U | | | | | | | | | 0.00 | 0 | 0 |
| RC006U On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC006U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC006U | | | | | | | | | 0.00 | 0 | 0 |
| RC007U On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC007U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC007U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| RC008\ On 20/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC008U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC008U | | | | | | | | | | 0.00 | 0 | 0 |
| RC009\ On 17/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC009U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC009U | | | | | | | | | | 0.00 | 0 | 0 |
| RC010\ On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC010U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC010U | | | | | | | | | | 0.00 | 0 | 0 |
| RC011\ On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC011U | | | | | | | | | | 0.00 | 0 | 0 |
| RC013\ On 04/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC013U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC013U | | | | | | | | | | 0.00 | 0 | 0 |
| RC014\ On 27/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC014U | | | | | | | | | | 0.00 | 0 | 0 |
| RC015\ On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC015U | | | | | | | | | | 0.00 | 0 | 0 |
| RC016\ On 12/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC016U | | | | | | | | | | 0.00 | 0 | 0 |
| RC017\ On 23/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC017U | | | | | | | | | | 0.00 | 0 | 0 |
| RC018\ On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 400,000,000,000,000.00 | 4,000,000,000 | 2,000,000,000 | |
| Total RC018U SPOT | | | | | | | | | 10,000,000,000,000.00 | 4,000,000,000 | 2,000,000,000 | |
| Total For RC018U | | | | | | | | | 10,000,000,000,000.00 | 4,000,000,000 | 2,000,000,000 | |
| RDF02\ On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 | |
| RDF06\ On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total RDF06U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For RDF06U | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDF07 On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF08 On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF09 On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF10 On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF11 On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF12 On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF13 On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF14 On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF15 On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF16 On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF17 On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF18 On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF18U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| RDF19I On 30/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF19U | | | | | | | | | 0.00 | 0 | 0 |
| RDF26I On 22/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF26U | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 102.55483 | | | 0.00 | 0 | 410,000,000 |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | 410,000,000 |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | 410,000,000 |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 99.99989 | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.57261 | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 102.33045 | | | 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 | 100.94536 | | | 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 | 102.15128 | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.87672 | | | 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 | 100.26048 | | | 0.00 | 0 | 17,500,000,000 |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | 17,500,000,000 |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | 17,500,000,000 |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.54563 | | | 0.00 | 0 | 0 |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB16 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.51867 | | | 0.00 | 0 | 0 |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| RDFB1: On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.64954 | | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 22/03/2022 Spot Bond | | | | | 0.00000 | 101.57721 | | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.62296 | | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.67060 | | | | 0.00 | 0 | 0 |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 101.48820 | | | | 0.00 | 0 | 0 |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.24230 | | | | 0.00 | 0 | 0 |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.34564 | | | | 0.00 | 0 | 0 |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.25987 | | | | 0.00 | 0 | 1,000,000,000 |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| RDFC4 On 04/06/2020 Spot Bond | | | | | 0.00000 | 100.10011 | | | | 0.00 | 0 | 0 |
| Total RDFC48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC48 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 100.69276 | | | | 0.00 | 0 | 0 |
| Total RDFC49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC49 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC5 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.29706 | | | | 0.00 | 0 | 0 |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC50 | | | | | | | | | | 0.00 | 0 | 0 |
| REB17: On 21/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB17U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.61578 | | | | 0.00 | 0 | 0 |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 102.06462 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 102.36685 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 99.90879 | | | | 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 | 102.63817 | | | | 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 | 103.25303 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/04/2022 Spot Bond | | | | | 0.00000 | 101.78276 | | | | 0.00 | 0 | 500,000,000 |
| Total RED702 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For RED702 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 101.91293 | | | | 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 | 101.56331 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES03U On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04U On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.66531 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 100.61614 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.17768 | | | | 0.00 | 0 | 0 |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 100.06324 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES42U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| RES45I On 03/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES45U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES45U | | | | | | | | | | 0.00 | 0 | 0 |
| RES46I On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES46U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES46U | | | | | | | | | | 0.00 | 0 | 0 |
| RES47I On 14/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES47U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES47U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI0€ On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 7.11500 | 106.69125 | 7.11500 | 106.67086 | | | | 0.00 | 0 | 1,067,000,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 1,067,000,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 1,067,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 7.97500 | 107.07466 | 7.97500 | 107.05179 | | | | 0.00 | 0 | 179,077,900 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 179,077,900 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 179,077,900 |
| RW28 On 10/12/2028 Spot Bond | | | 10.53000 | 100.71250 | 10.53000 | 100.68427 | | | | 0.00 | 0 | 1,670,000,000 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 1,670,000,000 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 1,670,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.69278 | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 100.63555 | | | 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 | | | 7.59500 | 111.03784 | 7.59500 | 111.01510 | | | 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 | 102.63812 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 104.13508 | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 7.39500 | 109.56521 | 7.39500 | 109.54348 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.68817 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.59027 | | | 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 | | | 7.23500 | 105.56158 | 7.23500 | 105.54109 | | | 0.00 | 0 | 33,000,000 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 33,000,000 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 33,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.00000 | 112.85529 | 8.00000 | 112.83098 | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.75344 | | | | 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 | | | 7.15500 | 110.44769 | 7.15500 | 110.42637 | | | | 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 | | | 8.18000 | 102.30592 | 8.18000 | 102.28339 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 8.30500 | 110.13014 | 8.30500 | 110.10566 | | | | 0.00 | 0 | 1,840,000,000 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 1,840,000,000 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 1,840,000,000 |
| SBS34 On 19/09/2024 Spot Bond | | | 8.25000 | 111.49177 | 8.25000 | 111.46701 | | | | 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 |
| SBS38 On 29/01/2025 Spot Bond | | | 7.92500 | 105.49652 | 7.92500 | 105.47400 | | | | 0.00 | 0 | 2,500,000,000 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 8.91000 | 106.08380 | 8.91000 | 106.05840 | | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 6.92500 | 105.18221 | 6.92500 | 105.16254 | | | | 0.00 | 0 | 1,396,900,000 |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | 1,396,900,000 |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | 1,396,900,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 100.84755 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 7.39500 | 109.25679 | 7.39500 | 109.23499 | | | | 0.00 | 0 | 900,000,000 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| SBS42 On 12/11/2025 Spot Bond | | | 7.97000 | 115.27905 | 7.97000 | 115.25430 | | | | 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 | | | 8.34000 | 117.17857 | 8.34000 | 117.15228 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.93660 | | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 7.26000 | 109.35707 | 7.26000 | 109.33565 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.23020 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.55061 | | | | 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 | | | 7.25500 | 104.68198 | 7.25500 | 104.66149 | | | | 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 | | | 8.64500 | 8.64500 | 8.64500 | 104.50440 | | | | 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 | 104.55491 | | | | 0.00 | 0 | 1,290,000,000 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 1,290,000,000 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 1,290,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.06916 | | | | 0.00 | 0 | 6,500,000,000 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.00608 | | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 100.97580 | | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 6.92000 | 106.19427 | 6.92000 | 106.17454 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.60317 | | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.30156 | | | | 0.00 | 0 | 2,750,000,000 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 2,750,000,000 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 2,750,000,000 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 101.42410 | | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.87352 | | | | 0.00 | 0 | 0 |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.18700 | | | | 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 | 101.39847 | | | | 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 | 101.58886 | | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.31016 | | | | 0.00 | 0 | 0 |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.46101 | | | | 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 | 102.31802 | | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.17464 | | | | 0.00 | 10,500,000,000 | 3,500,000,000 |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 10,500,000,000 | 3,500,000,000 |
| Total For SBS68 | | | | | | | | | | 0.00 | 10,500,000,000 | 3,500,000,000 |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 99.99969 | | | | 0.00 | 0 | 0 |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.80000 | 295.59199 | 3.80000 | 295.53638 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| SBSI14 On 07/12/2033 Spot Bond | | | 4.78000 | 4.78000 | 4.78000 | 204.27381 | | | 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 | 107.58758 | | | 0.00 | 0 | 948,458,400 |
| Total SBT101 SPOT | | | | | | | | | 0.00 | 0 | 948,458,400 |
| Total For SBT101 | | | | | | | | | 0.00 | 0 | 948,458,400 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 108.26948 | | | 0.00 | 0 | 690,911,800 |
| Total SBT102 SPOT | | | | | | | | | 0.00 | 0 | 690,911,800 |
| Total For SBT102 | | | | | | | | | 0.00 | 0 | 690,911,800 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.91546 | | | 0.00 | 1,980,000,000 | 1,680,000,000 |
| Total SBT103 SPOT | | | | | | | | | 0.00 | 1,980,000,000 | 1,680,000,000 |
| Total For SBT103 | | | | | | | | | 0.00 | 1,980,000,000 | 1,680,000,000 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 104.51453 | | | 0.00 | 131,800,000 | 765,900,000 |
| Total SBT201 SPOT | | | | | | | | | 0.00 | 131,800,000 | 765,900,000 |
| Total For SBT201 | | | | | | | | | 0.00 | 131,800,000 | 765,900,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.06600 | | | 0.00 | 1,160,000,000 | 290,000,000 |
| Total SBT202 SPOT | | | | | | | | | 0.00 | 1,160,000,000 | 290,000,000 |
| Total For SBT202 | | | | | | | | | 0.00 | 1,160,000,000 | 290,000,000 |
| SBT203 On 03/12/2023 Spot Bond | | | 8.37500 | 108.94763 | 8.37500 | 108.92321 | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | 0.00 | 0 | 0 |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 101.19694 | | | 0.00 | 0 | 0 |
| Total SBT204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT204 | | | | | | | | | 0.00 | 0 | 0 |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.77107 | | | 0.00 | 0 | 0 |
| Total SBT206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT206 | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.76878 | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.78025 | | | 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 | 99.41178 | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.50478 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.33390 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.30206 | | | | 0.00 | 0 | 0 |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.32524 | | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.64933 | | | | 0.00 | 0 | 0 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.34333 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.34401 | | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.34600 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.32718 | | | | 0.00 | 0 | 0 |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.37799 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.36020 | | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.36862 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.21350 | | | | 0.00 | 0 | 0 |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 102.25966 | | | | 0.00 | 0 | 100,000,000 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SNT03 On 12/04/2023 Spot Bond | | | 8.02500 | 114.70628 | 8.02500 | 114.68162 | | | | 0.00 | 0 | 1,680,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,680,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,680,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 103.00371 | | | | 0.00 | 0 | 25,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.41602 | | | | 0.00 | 0 | 22,000,000,000 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 22,000,000,000 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 22,000,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.56066 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.38183 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.16734 | | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA13 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.21927 | | | | 0.00 | 0 | 0 |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.22576 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.61451 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.79679 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 101.85998 | | | | 0.00 | 0 | 0 |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.75430 | | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 101.16378 | | | | 0.00 | 0 | 0 |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 101.23269 | | | | 0.00 | 0 | 0 |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | 0 |
| SPGC0 On 15/10/2020 Spot Bond | | | | | 0.00000 | 100.77198 | | | | 0.00 | 0 | 0 |
| Total SPGC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPGC01 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 8,000,000,000 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS051U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | | 0.00 | 0 | 0 |
| SS052L On 25/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS052U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS052U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSA06 On 16/04/2020 Spot Bond | | | 6.76500 | 103.18849 | 6.76500 | 103.16952 | | | 0.00 | 0 | 0 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 6.99000 | 102.60628 | 6.99000 | 102.58702 | | | 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 | | | 6.99000 | 102.60628 | 6.99000 | 102.58702 | | | 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 | | | 4.96500 | 4.96500 | 4.96500 | 127.76557 | | | 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 | | | 9.25000 | 108.27295 | 9.25000 | 108.24620 | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 28/02/2031 Spot Bond | | | 10.78000 | 76.06942 | 10.78000 | 76.04784 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.82058 | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.83650 | | | 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 | 99.99499 | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 17/11/2020 Spot Bond | | | | | 0.00000 | 100.33282 | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.00003 | | | 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 | 100.92692 | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SSN04(On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.19097 | | | 0.00 | 0 | 850,000,000 |
| Total SSN040 SPOT | | | | | | | | | 0.00 | 0 | 850,000,000 |
| Total For SSN040 | | | | | | | | | 0.00 | 0 | 850,000,000 |
| SSN04(On 13/10/2023 Spot Bond | | | 7.72500 | 110.20164 | 7.72500 | 110.17882 | | | 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 | | | 4.66500 | 103.96057 | 4.66500 | 103.93853 | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04(On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.94887 | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04(On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.75596 | | | 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 | 101.24674 | | | 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 | | | 3.93000 | 3.93000 | 3.93000 | 294.24944 | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/09/2020 Spot Bond | | | | | 0.00000 | 101.43937 | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/10/2020 Spot Bond | | | | | 0.00000 | 100.84776 | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.80991 | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.64517 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN05: On 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 | 101.22923 | | | | 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 | | | 4.87000 | 4.87000 | 4.87000 | 172.91831 | | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2025 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 131.41046 | | | | 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 | | | 4.76500 | 4.76500 | 4.76500 | 102.52016 | | | | 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 | | | 4.53000 | 4.53000 | 4.53000 | 94.96124 | | | | 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 | | | 4.83000 | 4.83000 | 4.83000 | 173.40313 | | | | 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 | 100.06568 | | | | 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 | 100.06479 | | | | 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 | 100.06254 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.83624 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.80718 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.78648 | | | | 0.00 | 0 | 0 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 101.20830 | | | | 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 | 102.86800 | | | | 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 | 100.66182 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.08892 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 99.76745 | | | | 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 | 100.61015 | | | | 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 | | | 4.70500 | 4.70500 | 4.70500 | 205.88741 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN08 On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 10/04/2020 Spot Bond | | | | | 0.00000 | 101.12462 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN088 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.32254 | | | | 0.00 | 0 | 0 |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 19/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN090 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN091 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 02/11/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN092 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.68057 | | | | 0.00 | 0 | 0 |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 08/02/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN094 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 8.77000 | 104.79646 | 8.77000 | 104.77189 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.23390 | | | | 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 | | | 6.87000 | 101.93420 | 6.87000 | 101.91561 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.22840 | | | | 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 | | | 6.97000 | 101.82985 | 6.97000 | 101.81103 | | | | 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 | 100.23067 | | | | 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 | | | 6.92000 | 101.57690 | 6.92000 | 101.55826 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A21 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.30011 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.22782 | | | | 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 | 103.50525 | 8.55000 | 103.48145 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.21037 | | | | 0.00 | 0 | 20,000,000 |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| T15OM On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.20470 | | | | 0.00 | 0 | 0 |
| Total T15OM4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM4 | | | | | | | | | | 0.00 | 0 | 0 |
| T16OM On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.20467 | | | | 0.00 | 0 | 0 |
| Total T16OM1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T16OM1 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2020 Spot Bond | | | | | 0.00000 | 101.64416 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.76863 | | | | 0.00 | 920,000,000 | 460,000,000 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 920,000,000 | 460,000,000 |
| Total For TFS142 | | | | | | | | | | 0.00 | 920,000,000 | 460,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.65012 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.67961 | | | | 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 | 101.24686 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS148 On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.88416 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS149 On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.66808 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.05887 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 101.38492 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.52485 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS155 On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.00876 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.16428 | | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.30085 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS158 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.59901 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| TFS15E On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.60997 | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | 0.00 | 0 | 0 |
| TFS16C On 25/04/2020 Spot Bond | | | | | 0.00000 | 100.75348 | | | 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 | 100.07753 | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | 0.00 | 0 | 0 |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.07910 | | | 0.00 | 0 | 0 |
| Total TFS162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS162 | | | | | | | | | 0.00 | 0 | 0 |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.78822 | | | 0.00 | 0 | 0 |
| Total TFS163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS163 | | | | | | | | | 0.00 | 0 | 0 |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.85453 | | | 0.00 | 0 | 370,000,000 |
| Total TFS164 SPOT | | | | | | | | | 0.00 | 0 | 370,000,000 |
| Total For TFS164 | | | | | | | | | 0.00 | 0 | 370,000,000 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.29669 | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2020 Spot Bond | | | 7.29000 | 101.20358 | 7.29000 | 101.18403 | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.50917 | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | 6.96000 | 101.50521 | 6.96000 | 101.48647 | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.24009 | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.24036 | | | | 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 | 100.24815 | | | | 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 | 100.23763 | | | | 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 | 100.23928 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.25890 | | | | 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 | 100.26105 | | | | 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 | 100.26159 | | | | 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 | 100.26696 | | | | 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 | 100.27367 | | | | 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 | 100.34724 | | | | 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 | 100.34724 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.35524 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.35124 | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.35258 | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.23157 | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 6.72000 | 108.22990 | 6.72000 | 108.21026 | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.29020 | | | 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 | | | 6.88000 | 106.56302 | 6.88000 | 106.54322 | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.24791 | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.55874 | | | 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 | 100.23666 | | | 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 | 101.05469 | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.21073 | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.25273 | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.34121 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.34452 | | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.88520 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.24078 | | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.22520 | | | | 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 | 102.72274 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.38681 | | | | 0.00 | 0 | 0 |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.07764 | | | | 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 | 100.21596 | | | | 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 | 100.21875 | | | | 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 | 100.23111 | | | | 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 | 100.71587 | | | | 0.00 | 0 | 140,000,000 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 140,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.83638 | | | | 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 | 100.24373 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.96715 | | | | 0.00 | 0 | 100,000,000 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.23729 | | | | 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 | 102.07465 | | | | 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 | 100.89257 | | | | 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 | 100.29432 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.21470 | | | | 0.00 | 0 | 0 |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.21981 | | | | 0.00 | 0 | 550,000,000 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 550,000,000 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 550,000,000 |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 100.25158 | 8.49000 | 100.22869 | | | | 0.00 | 0 | 0 |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.22626 | | | | 0.00 | 0 | 0 |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.23458 | | | | 0.00 | 0 | 0 |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.29214 | | | | 0.00 | 0 | 0 |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 99.95866 | | | | 0.00 | 0 | 0 |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 99.93569 | | | | 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 | | | 7.41500 | 103.60557 | 7.41500 | 103.58485 | | | | 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 | | | 8.02500 | 105.71767 | 8.02500 | 105.69482 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.11747 | | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.91251 | | | | 0.00 | 0 | 0 |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | 0 |
| TL28 On 24/04/2025 Spot Bond | | | 8.83000 | 105.12927 | 8.83000 | 105.10446 | | | | 0.00 | 0 | 0 |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | 0 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.88314 | | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | 0 |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 99.83285 | | | | 0.00 | 0 | 0 |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 99.82832 | | | 0.00 | 0 | 0 |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL31 | | | | | | | | | 0.00 | 0 | 0 |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.47879 | | | 0.00 | 0 | 0 |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL32 | | | | | | | | | 0.00 | 0 | 0 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.41418 | | | 0.00 | 0 | 0 |
| Total TLC08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC08 | | | | | | | | | 0.00 | 0 | 0 |
| TLC09 On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.62134 | | | 0.00 | 0 | 300,000,000 |
| Total TLC09 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For TLC09 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 7.02000 | 106.64761 | 7.02000 | 106.62740 | | | 0.00 | 0 | 9,958,600,000 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 9,958,600,000 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 9,958,600,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 73.10076 | 100.00000 | 72.93808 | | | 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 | 46.50291 | 100.00000 | 46.39942 | | | 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 | | | 7.68500 | 113.29074 | 7.68500 | 113.26727 | | | 0.00 | 0 | 14,205,609,300 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 14,205,609,300 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 14,205,609,300 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 18.57423 | 100.00000 | 18.53290 | | | 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 | | | 9.19000 | 101.64097 | 9.19000 | 101.61588 | | 2,757,000,000,000.00 | | 300,000,000 | 22,632,218,500 |
| Total TN25 SPOT | | | | | | | | 2,757,000,000,000.00 | | 300,000,000 | 22,632,218,500 |
| Total For TN25 | | | | | | | | 2,757,000,000,000.00 | | 300,000,000 | 22,632,218,500 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.85618 | 100.00000 | 10.83202 | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------------|
| TN27 On 14/11/2027 Spot Bond | | | 9.37000 | 100.12786 | 9.37000 | 100.10268 | | | 0.00 | 0 | 3,700,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 3,700,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 3,700,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.54873 | 100.00000 | 11.52304 | | | 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 | | | 10.29000 | 105.50356 | 10.29000 | 105.47464 | | | 0.00 | 0 | 5,300,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 5,300,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 5,300,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 121.81662 | 8.00000 | 121.79051 | | | 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 | | | 11.43500 | 98.87974 | 11.43500 | 98.84971 | | 57,175,000,000.00 | | 5,000,000 | 3,685,000,000 |
| Total TN40 SPOT | | | | | | | | 57,175,000,000.00 | | 5,000,000 | 3,685,000,000 |
| Total For TN40 | | | | | | | | 57,175,000,000.00 | | 5,000,000 | 3,685,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 104.26544 | 10.75000 | 104.23561 | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TNF25L On 14/02/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TNF25U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF25U | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 103.52500 | 10.00000 | 103.49800 | | | 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 | | | 7.25000 | 104.03387 | 7.25000 | 104.01352 | | | 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 | | | 7.22000 | 103.92215 | 7.22000 | 103.90201 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 7.02000 | 7.02000 | 7.02000 | 104.07418 | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.95253 | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.00441 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 103.35112 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.30523 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.84426 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.84426 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.38328 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.39346 | | | | 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 | | | 7.43500 | 106.54404 | 7.43500 | 106.52268 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3AI On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.38100 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.38980 | | | | 0.00 | 0 | 0 |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.45925 | | | | 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 | 100.44967 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRA4A On 13/04/2020 Spot Bond | | | | | 0.00000 | 101.07134 | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.14980 | | | 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 | 101.18681 | | | 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 | | | 7.72500 | 107.56621 | 7.72500 | 108.74092 | | | 0.00 | 0 | 0 |
| Total TRA4A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A4 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/10/2020 Spot Bond | | | | | 0.00000 | 101.07132 | | | 0.00 | 0 | 0 |
| Total TRA4A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A5 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.14980 | | | 0.00 | 0 | 0 |
| Total TRA4A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.18681 | | | 0.00 | 0 | 0 |
| Total TRA4A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A7 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 103.23495 | 8.62000 | 103.30468 | | | 0.00 | 0 | 0 |
| Total TRA4A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A8 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.32613 | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.32613 | | | 0.00 | 0 | 0 |
| Total TRA4B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11 On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRQ13 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14 On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG01 On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG02 On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG02U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG03 On 30/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG04 On 30/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG04U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG05 On 30/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG05U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG06 On 30/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG06U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG07 On 30/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG07U | | | | | | | | | | 0.00 | 0 | 0 |
| TSG08 On 30/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSG08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSG08U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22£ On 19/03/2020 Spot Bond | | | | | 0.00000 | 99.05835 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSP23C On 09/04/2020 Spot Bond | | | | | 0.00000 | 99.19695 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP232 On 07/05/2020 Spot Bond | | | | | 0.00000 | 98.60368 | | | | 0.00 | 0 | 0 |
| Total TSP232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP232 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP233 On 09/07/2020 Spot Bond | | | | | 0.00000 | 97.37536 | | | | 0.00 | 0 | 0 |
| Total TSP233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP233 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP235 On 13/08/2020 Spot Bond | | | | | 0.00000 | 100.73001 | | | | 0.00 | 0 | 0 |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP235 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP236 On 12/03/2020 Spot Bond | | | | | 0.00000 | 99.80160 | | | | 0.00 | 0 | 0 |
| Total TSP236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP236 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP237 On 09/04/2020 Spot Bond | | | | | 0.00000 | 99.24365 | | | | 0.00 | 0 | 0 |
| Total TSP237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP237 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP238 On 08/10/2020 Spot Bond | | | | | 0.00000 | 95.58610 | | | | 0.00 | 0 | 0 |
| Total TSP238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP238 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP239 On 14/05/2020 Spot Bond | | | | | 0.00000 | 98.54358 | | | | 0.00 | 0 | 0 |
| Total TSP239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP239 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP240 On 12/11/2020 Spot Bond | | | | | 0.00000 | 94.82811 | | | | 0.00 | 0 | 0 |
| Total TSP240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP240 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.75339 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.90197 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.91031 | | | | 0.00 | 0 | 0 |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TUHF0: On 24/10/2024 Spot Bond | | | | | 0.00000 | 100.98682 | | | | 0.00 | 0 | 0 |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 28/02/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TWC322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC322 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 04/03/2020 Spot Bond | | | | | 0.00000 | 101.77707 | | | | 0.00 | 0 | 0 |
| Total TWC323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC323 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 06/04/2020 Spot Bond | | | | | 0.00000 | 101.09397 | | | | 0.00 | 0 | 0 |
| Total TWC324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC324 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 09/04/2020 Spot Bond | | | | | 0.00000 | 101.03430 | | | | 0.00 | 0 | 0 |
| Total TWC325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC325 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 20/04/2020 Spot Bond | | | | | 0.00000 | 100.81146 | | | | 0.00 | 0 | 0 |
| Total TWC326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC326 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 24/04/2020 Spot Bond | | | | | 0.00000 | 100.67392 | | | | 0.00 | 0 | 0 |
| Total TWC327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC327 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 29/04/2020 Spot Bond | | | | | 0.00000 | 100.63622 | | | | 0.00 | 0 | 0 |
| Total TWC328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC328 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 13/05/2020 Spot Bond | | | | | 0.00000 | 100.34609 | | | | 0.00 | 0 | 0 |
| Total TWC329 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC329 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC33 On 19/05/2020 Spot Bond | | | | | 0.00000 | 100.13409 | | | | 0.00 | 0 | 0 |
| Total TWC330 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC330 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC33 On 27/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC331 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 7.20000 | 103.33955 | 7.20000 | 103.31968 | | | | 0.00 | 0 | 40,000,000 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 40,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| UG26 On 09/03/2026 Spot Bond | | | 9.65000 | 107.26289 | 9.65000 | 107.23512 | | | | 0.00 | 0 | 50,000,000 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| VCJA11 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA11U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA21 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA21U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA31 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA31U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA41 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA41U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA51 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA51U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA51U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA61 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA61U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA61U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA71 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA71U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA71U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA81 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA81U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA91 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA91U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB11 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB11U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB21 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB21U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1L 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 |
| VCPA2L 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 |
| VCPA3L 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 |
| VCPA4L 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 |
| VCPA5L 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VCPA6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA9U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA9U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total VJA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | 0.00 | 0 | 0 |
| VJA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA10U | | | | | | | | | 0.00 | 0 | 0 |
| VJA11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA11U | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB10U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB11U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 99.85047 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.45018 | | | | 0.00 | 0 | 800,000,000 |
| Total VKE09 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For VKE09 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 101.30532 | | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.96745 | | | | 0.00 | 0 | 0 |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.96687 | | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.50208 | | | 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 | 100.23604 | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | 0.00 | 0 | 0 |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.37740 | | | 0.00 | 0 | 0 |
| Total VKE15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE15 | | | | | | | | | 0.00 | 0 | 0 |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.38650 | | | 0.00 | 0 | 0 |
| Total VKE16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE16 | | | | | | | | | 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 |
| VPA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA10U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VPA11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA11U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB10U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB11U | | | | | | | | | | 0.00 | 0 | 0 |
| VR857L On 10/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR857U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR857U | | | | | | | | | | 0.00 | 0 | 0 |
| VR861L On 09/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR861U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR861U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| VR862L On 11/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR862U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR862U | | | | | | | | | 0.00 | 0 | 0 |
| VR863L On 06/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR863U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR863U | | | | | | | | | 0.00 | 0 | 0 |
| VR864L On 20/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR864U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR864U | | | | | | | | | 0.00 | 0 | 0 |
| VR865L On 27/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR865U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR865U | | | | | | | | | 0.00 | 0 | 0 |
| VR866L On 28/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR866U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR866U | | | | | | | | | 0.00 | 0 | 0 |
| VR867L On 19/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR867U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR867U | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.49618 | | | 0.00 | 0 | 500,000,000 |
| Total WHL01 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For WHL01 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.70381 | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 102.46287 | | | 0.00 | 0 | 300,000,000 |
| Total WHL03 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For WHL03 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------------|------------------------|
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | 0.00 | 0 | 0 |
| WHL06 On 10/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL06U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2029 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 | | | 5.96000 | 103.05285 | 5.96000 | 103.03627 | | | 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 | | | 6.24500 | 105.58587 | 6.24500 | 105.56805 | | | 0.00 | 0 | 10,000,000 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| WSP5/R203 On 28/05/2021 Spot Bond | | | 100.00000 | 44.53882 | 100.00000 | 44.43972 | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.55e+017 | 778,685,530,423 | 750,406,409,745 |
| Total for SPOT : | | | | | | | | | 1.55e+017 | 778,685,530,423 | 750,406,409,745 |
| Total Futures | | | | | | | | | 1.55e+017 | 778,685,532,397 | 750,407,329,173 |
| Total Options | | | | | | | | | 19 175 131.20 | 19,390 | 402,713 |
| Grand Total: | | | | | | | | | 1.55e+017 | 778,685,551,787 | 750,407,731,886 |