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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2019

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 02/05/2019 Bond Future | | | 10.98766 | 76.15301 | 11.02677 | 75.92641 | | | 0.00 | 0 | 350 |
| ES33 On 01/08/2019 Bond Future | | | 11.09706 | 77.56579 | 11.13757 | 77.33504 | | | 0.00 | 0 | 0 |
| ES33 On 07/11/2019 Bond Future | | | 11.21097 | 75.38596 | 11.25298 | 75.15086 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 02/05/2019 Bond Future | | | 11.25391 | 77.78047 | 11.30339 | 77.45509 | | | 0.00 | 0 | 4,919 |
| ES42 On 01/08/2019 Bond Future | | | 11.36143 | 79.22343 | 11.41264 | 78.89217 | | | 0.00 | 0 | 0 |
| ES42 On 07/11/2019 Bond Future | | | 11.47361 | 76.60798 | 11.52675 | 76.27023 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 02/05/2019 Bond Future | | | 133.64081 | 133.64081 | 133.81914 | 133.81914 | | | 0.00 | 0 | 691 |
| I2025 On 01/08/2019 Bond Future | | | 134.69595 | 134.69595 | 134.87774 | 134.87774 | | | 0.00 | 0 | 0 |
| I2025 On 07/11/2019 Bond Future | | | 137.53660 | 137.53660 | 137.72284 | 137.72284 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 691 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 691 |
| I2029 On 02/05/2019 Bond Future | | | 99.94485 | 99.94485 | 100.26502 | 100.26502 | | | 0.00 | 0 | 3,020 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2029 | On | 01/08/2019 | Bond Future | | | 101.82364 | 101.82364 | 102.14981 | 102.14981 | | | 0.00 | 0 | 0 |
| I2029 | On | 07/11/2019 | Bond Future | | | 102.86340 | 102.86340 | 103.19698 | 103.19698 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,020 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,020 |
| I2033 | On | 02/05/2019 | Bond Future | | | 102.09756 | 102.09756 | 102.63819 | 102.63819 | | | 0.00 | 0 | 6,090 |
| I2033 | On | 01/08/2019 | Bond Future | | | 104.01671 | 104.01671 | 104.56761 | 104.56761 | | | 0.00 | 0 | 0 |
| I2033 | On | 07/11/2019 | Bond Future | | | 105.02651 | 105.02651 | 105.58957 | 105.58957 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| I2038 | On | 02/05/2019 | Bond Future | | | 121.51895 | 121.51895 | 122.12205 | 122.12205 | | | 0.00 | 0 | 11,059 |
| I2038 | On | 01/08/2019 | Bond Future | | | 122.16401 | 122.16401 | 122.77864 | 122.77864 | | | 0.00 | 0 | 0 |
| I2038 | On | 07/11/2019 | Bond Future | | | 124.74044 | 124.74044 | 125.36881 | 125.36881 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 11,059 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 11,059 |
| I2046 | On | 02/05/2019 | Bond Future | | | 113.27590 | 113.27590 | 113.75910 | 113.75910 | | | 0.00 | 0 | 12,523 |
| I2046 | On | 01/08/2019 | Bond Future | | | 115.40527 | 115.40527 | 115.89767 | 115.89767 | | | 0.00 | 0 | 0 |
| I2046 | On | 07/11/2019 | Bond Future | | | 116.09881 | 116.09881 | 116.60210 | 116.60210 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,523 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,523 |
| I2050 | On | 02/05/2019 | Bond Future | | | 118.52843 | 118.52843 | 119.07586 | 119.07586 | | | 0.00 | 0 | 10,684 |
| I2050 | On | 01/08/2019 | Bond Future | | | 118.93882 | 118.93882 | 119.49644 | 119.49644 | | | 0.00 | 0 | 0 |
| I2050 | On | 07/11/2019 | Bond Future | | | 121.44698 | 121.44698 | 122.01732 | 122.01732 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,684 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,684 |
| R186 | On | 02/05/2019 | Bond Future | | | 8.73463 | 113.60958 | 8.77245 | 113.38962 | | 6.24 | 322,083,159.30 | 2,835 | 89,899 |
| R186 | On | 01/08/2019 | Bond Future | | | 8.79326 | 110.41809 | 8.83291 | 110.19413 | | 6.45 | 0.00 | 0 | 10 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.84295 | 112.71912 | 8.88460 | 112.49118 | | 6.62 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 322,083,159.30 | 2,835 | 89,909 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Call | | | 1,807.35000 | 1.80735 | 1,962,390 | 6.46 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Put | | | 381.67000 | 0.38167 | 316,750 | 6.46 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Call | | | 1,850.51000 | 1.85051 | 2,007,330 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Put | | | 341.04000 | 0.34104 | 281,380 | 6.50 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 1,328.83000 | 1.32883 | 1,460,000 | 6.36 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 591.21000 | 0.59121 | 502,420 | 6.36 | 0.00 | 0 | 8,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Call | | | 2,881.77000 | 2.88177 | 3,070,020 | 6.73 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Put | | | 1,293.97000 | 1.29397 | 1,149,560 | 6.17 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Call | | | 579.72000 | 0.57972 | 655,270 | 6.17 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Put | | | 826.14000 | 0.82614 | 715,310 | 6.28 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Call | | | 986.01000 | 0.98601 | 1,095,140 | 6.28 | 0.00 | 0 | 7,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Call | | | 1,937.85000 | 1.93785 | 2,098,150 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Call | | | 1,722.39000 | 1.72239 | 1,873,760 | 6.44 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 5,507.13000 | 5.50713 | 5,722,660 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 15.63000 | 0.01563 | 11,200 | 7.34 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Call | | | 6,947.27000 | 6.94727 | 7,166,320 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Put | | | 2.68000 | 0.00268 | 1,770 | 7.34 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Put | | | 153.05000 | 0.15305 | 121,340 | 6.73 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Call | | | 2,635.66000 | 2.63566 | 2,818,090 | 6.67 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Put | | | 1,404.54000 | 1.40454 | 1,253,740 | 6.15 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Call | | | 514.38000 | 0.51438 | 583,540 | 6.15 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Put | | | 1,900.19000 | 1.90019 | 1,726,130 | 6.07 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Call | | | 302.73000 | 0.30273 | 348,630 | 6.07 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Put | | | 410.99000 | 0.41099 | 342,400 | 6.44 | 0.00 | 0 | 7,500 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Call | | | 3,133.37000 | 3.13337 | 3,326,650 | 6.79 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Call | | | 7,212.64000 | 7.21264 | 7,431,940 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Put | | | 1.88000 | 0.00188 | 1,220 | 7.34 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Call | | | 6,628.05000 | 6.62805 | 6,846,680 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Put | | | 4.06000 | 0.00406 | 2,730 | 7.34 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Put | | | 188.46000 | 0.18846 | 150,930 | 6.67 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Put | | | 367.74000 | 0.36774 | 304,600 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Call | | | 1,764.61000 | 1.76461 | 1,917,830 | 6.45 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Put | | | 396.05000 | 0.39605 | 329,310 | 6.45 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Put | | | 1,122.17000 | 1.12217 | 988,760 | 6.21 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Call | | | 700.30000 | 0.70030 | 786,850 | 6.21 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Put | | | 124.09000 | 0.12409 | 97,410 | 6.79 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Put | | | 537.96000 | 0.53796 | 489,580 | 7.22 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.22 | Put | | | 0.00000 | 0.00000 | 822,710 | 6.86 | 13,846,209.30 | 16,830 | 16,830 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 4,370.66000 | 4.37066 | 4,546,930 | 7.23 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 528.77000 | 0.52877 | 481,080 | 7.23 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 4,415.63000 | 4.41563 | 4,592,550 | 7.24 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 519.92000 | 0.51992 | 472,880 | 7.24 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 4,325.99000 | 4.32599 | 4,501,570 | 7.22 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 165.17000 | 0.16517 | 146,750 | 7.50 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 8.38 | Put | | | 0.00000 | 0.00000 | 3,084,260 | 6.22 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.38 | Call | | | 0.00000 | 0.00000 | 714,190 | 6.22 | 12,019,817.70 | 16,830 | 16,830 |
| R186 | On | 01/08/2019 | Bond Future | 8.70 | Put | | | 0.00000 | 0.00000 | 1,949,930 | 6.42 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.70 | Call | | | 0.00000 | 0.00000 | 1,420,810 | 6.42 | 23,912,232.30 | 16,830 | 16,830 |
| R186 | On | 01/08/2019 | Bond Future | 9.22 | Call | | | 0.00000 | 0.00000 | 3,202,130 | 6.86 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Put | | | 3,594.86000 | 3.59486 | 3,419,790 | 6.16 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Call | | | 534.36000 | 0.53436 | 583,250 | 6.16 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Put | | | 1,189.50000 | 1.18950 | 1,099,710 | 6.68 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Call | | | 2,405.21000 | 2.40521 | 2,539,380 | 6.68 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Call | | | 6,914.75000 | 6.91475 | 7,120,290 | 7.50 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 2,468.14000 | 2.46814 | 2,585,850 | 6.56 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 2,165.90000 | 2.16590 | 2,055,670 | 6.56 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 2,499.54000 | 2.49954 | 2,618,100 | 6.57 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 2,142.87000 | 2.14287 | 2,033,490 | 6.57 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 2,531.14000 | 2.53114 | 2,650,530 | 6.58 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 2,120.06000 | 2.12006 | 2,011,510 | 6.58 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 49,778,259.30 | 50,490 | 126,610 |
| Total For R186 | | | | | | | | | | | | 371,861,418.60 | 53,325 | 216,519 |
| R197 | On | 02/05/2019 | Bond Future | | | 299.72512 | 299.72512 | 300.00520 | 300.00520 | | | 0.00 | 0 | 2,350 |
| R197 | On | 01/08/2019 | Bond Future | | | 297.80451 | 297.80451 | 298.09003 | 298.09003 | | | 0.00 | 0 | 40 |
| R197 | On | 07/11/2019 | Bond Future | | | 304.08512 | 304.08512 | 304.37827 | 304.37827 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,390 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,390 |
| R202 | On | 02/05/2019 | Bond Future | | | 233.55962 | 233.55962 | 233.67920 | 233.67920 | | | 0.00 | 0 | 8,706 |
| R202 | On | 01/08/2019 | Bond Future | | | 233.93707 | 233.93707 | 234.05920 | 234.05920 | | | 0.00 | 0 | 0 |
| R202 | On | 07/11/2019 | Bond Future | | | 238.87075 | 238.87075 | 238.99638 | 238.99638 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,706 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,706 |
| R2023 | On | 02/05/2019 | Bond Future | | | 7.85105 | 101.08705 | 7.88816 | 100.96697 | | 2.84 | 72,580,501.90 | 718 | 66,073 |
| R2023 | On | 01/08/2019 | Bond Future | | | 7.87333 | 102.96244 | 7.91341 | 102.84018 | | 2.89 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | | | 7.88024 | 101.17294 | 7.92383 | 101.04875 | | 3.32 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 72,580,501.90 | 718 | 66,073 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Call | | | 1,849.18000 | 1.84918 | 1,963,150 | 3.42 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Put | | | 20.98000 | 0.02098 | 14,870 | 3.42 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Call | | | 1,788.09000 | 1.78809 | 1,901,500 | 3.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Put | | | 23.13000 | 0.02313 | 16,460 | 3.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Call | | | 1,818.61000 | 1.81861 | 1,932,300 | 3.40 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Put | | | 22.03000 | 0.02203 | 15,640 | 3.40 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 3,170.81000 | 3.17081 | 3,281,010 | 3.87 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 101.07000 | 0.10107 | 89,010 | 3.87 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 3,198.46000 | 3.19846 | 3,308,850 | 3.88 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 99.39000 | 0.09939 | 87,520 | 3.88 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 3,143.08000 | 3.14308 | 3,253,100 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 102.67000 | 0.10267 | 90,430 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 1,146.67000 | 1.14667 | 1,211,800 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 958.51000 | 0.95851 | 899,450 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 1,163.81000 | 1.16381 | 1,229,460 | 3.32 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 947.25000 | 0.94725 | 888,710 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 1,129.66000 | 1.12966 | 1,194,260 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 969.90000 | 0.96990 | 910,310 | 3.31 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 72,580,501.90 | 718 | 66,073 |
| R2030 | On | 02/05/2019 | Bond Future | | | 9.30235 | 93.37384 | 9.33514 | 93.16741 | | 8.72 | 64,147,828.08 | 687 | 45,703 |
| R2030 | On | 01/08/2019 | Bond Future | | | 9.37056 | 91.10127 | 9.40461 | 90.89104 | | 9.04 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | | | 9.42814 | 93.00001 | 9.46347 | 92.78597 | | 9.40 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 64,147,828.08 | 687 | 45,703 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 5,270.08000 | 5.27008 | 5,466,720 | 10.19 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 44.25000 | 0.04425 | 34,460 | 10.19 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Call | | | 1,303.01000 | 1.30301 | 1,411,220 | 8.91 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Put | | | 834.06000 | 0.83406 | 735,840 | 8.91 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Call | | | 1,230.76000 | 1.23076 | 1,335,060 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Put | | | 886.78000 | 0.88678 | 784,650 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 2,957.45000 | 2.95745 | 2,772,930 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 166.41000 | 0.16641 | 188,320 | 8.31 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Call | | | 1,266.61000 | 1.26661 | 1,372,870 | 8.90 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Put | | | 860.12000 | 0.86012 | 759,950 | 8.90 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Put | | | 6,943.84000 | 6.94384 | 6,745,760 | 7.97 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Call | | | 120.64000 | 0.12064 | 132,790 | 7.97 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.22 | Call | | | 1,374.16000 | 1.37416 | 1,455,860 | 8.76 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 9.69 | Call | | | 2,955.15000 | 2.95515 | 3,085,890 | 9.25 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 835.34000 | 0.83534 | 775,550 | 9.57 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 3,849.74000 | 3.84974 | 3,998,640 | 9.54 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.68 | Put | | | 1,238.87000 | 1.23887 | 1,158,420 | 9.24 | 0.00 | 0 | 4,800 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Put | | | 2,777.88000 | 2.77788 | 2,641,800 | 8.67 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Call | | | 1,190.05000 | 1.19005 | 1,264,200 | 8.67 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.22 | Put | | | 2,521.79000 | 2.52179 | 2,393,260 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 3,894.71000 | 3.89471 | 4,044,390 | 9.55 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 849.25000 | 0.84925 | 788,700 | 9.55 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.69 | Put | | | 1,218.34000 | 1.21834 | 1,138,850 | 9.25 | 0.00 | 0 | 5,400 |
| R2030 | On | 01/08/2019 | Bond Future | 8.77 | Put | | | 4,478.31000 | 4.47831 | 4,304,750 | 8.15 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.77 | Call | | | 451.28000 | 0.45128 | 487,950 | 8.15 | 0.00 | 0 | 4,800 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 3,939.67000 | 3.93967 | 4,090,110 | 9.57 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.27 | Put | | | 2,348.69000 | 2.34869 | 2,225,580 | 8.82 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.27 | Call | | | 1,513.79000 | 1.51379 | 1,600,910 | 8.82 | 0.00 | 0 | 4,800 |
| R2030 | On | 01/08/2019 | Bond Future | 9.68 | Call | | | 2,915.58000 | 2.91558 | 3,045,360 | 9.24 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 863.21000 | 0.86321 | 801,880 | 9.54 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.67 | Put | | | 5,019.51000 | 5.01951 | 4,838,290 | 8.07 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2030 | On | 01/08/2019 | Bond Future | 8.67 | Call | | | 336.43000 | 0.33643 | 365,440 | 8.07 | 0.00 | 0 | 5,400 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 2,680.10000 | 2.68010 | 2,572,760 | 9.38 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 2,812.97000 | 2.81297 | 2,920,420 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 2,652.68000 | 2.65268 | 2,546,090 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 2,747.54000 | 2.74754 | 2,853,490 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 2,708.05000 | 2.70805 | 2,599,960 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 2,780.01000 | 2.78001 | 2,886,710 | 9.38 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 43,650 |
| Total For R2030 | | | | | | | | | | | | 64,147,828.08 | 687 | 89,353 |
| R2032 | On | 02/05/2019 | Bond Future | | | 9.53122 | 91.42085 | 9.56391 | 91.19736 | | 9.89 | 58,783,606.55 | 643 | 41,959 |
| R2032 | On | 01/08/2019 | Bond Future | | | 9.59702 | 93.11692 | 9.63084 | 92.88936 | | 9.82 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.65994 | 90.89451 | 9.69496 | 90.66275 | | 10.72 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 58,783,606.55 | 643 | 41,959 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Call | | | 1,363.97000 | 1.36397 | 1,476,620 | 10.06 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Put | | | 982.28000 | 0.98228 | 871,440 | 10.06 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Call | | | 1,402.89000 | 1.40289 | 1,517,620 | 10.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Put | | | 953.39000 | 0.95339 | 844,630 | 10.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Call | | | 1,325.51000 | 1.32551 | 1,436,080 | 10.05 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Put | | | 1,011.71000 | 1.01171 | 898,790 | 10.05 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Call | | | 4,091.86000 | 4.09186 | 4,249,880 | 10.31 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Put | | | 1,015.94000 | 1.01594 | 946,400 | 10.31 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Call | | | 4,140.00000 | 4.14000 | 4,298,860 | 10.32 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Put | | | 1,000.13000 | 1.00013 | 931,430 | 10.32 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Call | | | 4,044.08000 | 4.04408 | 4,201,240 | 10.29 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Put | | | 1,032.18000 | 1.03218 | 961,780 | 10.29 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 3,087.81000 | 3.08781 | 3,203,450 | 10.68 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 2,988.53000 | 2.98853 | 2,872,410 | 10.68 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 3,122.69000 | 3.12269 | 3,239,120 | 10.69 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 2,957.48000 | 2.95748 | 2,842,150 | 10.69 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 3,053.14000 | 3.05314 | 3,167,980 | 10.67 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 3,019.85000 | 3.01985 | 2,902,930 | 10.67 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 58,783,606.55 | 643 | 41,959 |
| R2035 | On | 02/05/2019 | Bond Future | | | 9.73125 | 94.77439 | 9.76388 | 94.52740 | | 10.63 | 20,281,719.46 | 214 | 80,501 |
| R2035 | On | 01/08/2019 | Bond Future | | | 9.79719 | 96.53268 | 9.83090 | 96.28114 | | 10.57 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.86373 | 94.03810 | 9.89857 | 93.78191 | | 11.61 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 20,281,719.46 | 214 | 80,501 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Call | | | 1,187.37000 | 1.18737 | 1,293,400 | 10.62 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Put | | | 1,368.03000 | 1.36803 | 1,227,070 | 10.62 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 1,225.17000 | 1.22517 | 1,333,530 | 10.63 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 1,330.11000 | 1.33011 | 1,191,480 | 10.63 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Call | | | 1,150.24000 | 1.15024 | 1,253,950 | 10.60 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Put | | | 1,406.71000 | 1.40671 | 1,263,430 | 10.60 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Call | | | 4,251.12000 | 4.25112 | 4,417,030 | 11.34 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Put | | | 1,348.43000 | 1.34843 | 1,262,800 | 11.34 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Call | | | 4,302.18000 | 4.30218 | 4,469,050 | 11.36 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Put | | | 1,328.51000 | 1.32851 | 1,243,840 | 11.36 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Call | | | 4,200.26000 | 4.20026 | 4,365,190 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Put | | | 1,368.64000 | 1.36864 | 1,282,030 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 3,488.39000 | 3.48839 | 3,356,420 | 11.48 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 3,316.20000 | 3.31620 | 3,441,310 | 11.49 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 3,452.62000 | 3.45262 | 3,321,540 | 11.49 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 3,354.22000 | 3.35422 | 3,480,220 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 3,417.14000 | 3.41714 | 3,286,950 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 3,278.39000 | 3.27839 | 3,402,610 | 11.48 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 20,281,719.46 | 214 | 80,501 |
| R2037 | On | 02/05/2019 | Bond Future | | | 9.80782 | 91.33497 | 9.84058 | 91.08541 | | 11.18 | 3,836,068.74 | 42 | 52,038 |
| R2037 | On | 01/08/2019 | Bond Future | | | 9.87747 | 88.77424 | 9.91130 | 88.52011 | | 11.66 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.93889 | 90.62462 | 9.97379 | 90.36573 | | 12.23 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 3,836,068.74 | 42 | 52,038 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Put | | | 1,505.74000 | 1.50574 | 1,357,060 | 11.25 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Call | | | 1,156.28000 | 1.15628 | 1,259,460 | 11.26 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Put | | | 1,465.57000 | 1.46557 | 1,319,190 | 11.26 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Call | | | 1,193.36000 | 1.19336 | 1,298,850 | 11.28 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Put | | | 1,426.28000 | 1.42628 | 1,282,210 | 11.28 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Call | | | 1,119.98000 | 1.11998 | 1,220,860 | 11.25 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Call | | | 4,170.14000 | 4.17014 | 4,338,100 | 12.13 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 1,328.27000 | 1.32827 | 1,242,100 | 12.13 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 4,221.34000 | 4.22134 | 4,390,300 | 12.16 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 1,308.21000 | 1.30821 | 1,223,040 | 12.16 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Call | | | 4,119.14000 | 4.11914 | 4,286,100 | 12.11 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Put | | | 1,348.61000 | 1.34861 | 1,261,440 | 12.11 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 3,407.24000 | 3.40724 | 3,534,290 | 12.19 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 3,509.40000 | 3.50940 | 3,377,560 | 12.19 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 3,445.76000 | 3.44576 | 3,573,700 | 12.20 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 3,473.82000 | 3.47382 | 3,342,870 | 12.20 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 3,369.20000 | 3.36920 | 3,495,370 | 12.18 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 3,545.55000 | 3.54555 | 3,412,830 | 12.18 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| Total For R2037 | | | | | | | | | | 3,836,068.74 | 42 | 52,038 |
| R2040 On 02/05/2019 Bond Future | | | 9.89781 | 94.51263 | 9.94576 | 94.12117 | | 11.57 | | 0.00 | 0 | 23,819 |
| R2040 On 01/08/2019 Bond Future | | | 9.96747 | 91.76059 | 10.01697 | 91.36191 | | 12.09 | | 0.00 | 0 | 0 |
| R2040 On 07/11/2019 Bond Future | | | 10.02923 | 93.67320 | 10.08031 | 93.26672 | | 12.70 | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 23,819 |
| R2040 On 02/05/2019 Bond Future | 9.60 | Call | | | 344.70000 | 0.34470 | 414,400 | 10.81 | | 0.00 | 0 | 1,150 |
| R2040 On 02/05/2019 Bond Future | 9.90 | Put | | | 1,561.10000 | 1.56110 | 1,341,490 | 11.41 | | 0.00 | 0 | 0 |
| R2040 On 02/05/2019 Bond Future | 9.88 | Call | | | 1,111.51000 | 1.11151 | 1,275,920 | 11.37 | | 0.00 | 0 | 0 |
| R2040 On 02/05/2019 Bond Future | 9.88 | Put | | | 1,649.05000 | 1.64905 | 1,422,000 | 11.37 | | 0.00 | 0 | 0 |
| R2040 On 02/05/2019 Bond Future | 10.20 | Put | | | 619.09000 | 0.61909 | 502,910 | 11.91 | | 0.00 | 0 | 0 |
| R2040 On 02/05/2019 Bond Future | 10.20 | Call | | | 2,650.83000 | 2.65083 | 2,926,110 | 11.91 | | 0.00 | 0 | 1,150 |
| R2040 On 02/05/2019 Bond Future | 9.60 | Put | | | 3,228.33000 | 3.22833 | 2,906,570 | 10.81 | | 0.00 | 0 | 0 |
| R2040 On 02/05/2019 Bond Future | 9.89 | Call | | | 1,149.24000 | 1.14924 | 1,317,370 | 11.39 | | 0.00 | 0 | 0 |
| R2040 On 02/05/2019 Bond Future | 9.89 | Put | | | 1,604.71000 | 1.60471 | 1,381,380 | 11.39 | | 0.00 | 0 | 0 |
| R2040 On 02/05/2019 Bond Future | 9.90 | Call | | | 1,187.58000 | 1.18758 | 1,359,430 | 11.41 | | 0.00 | 0 | 0 |
| R2040 On 01/08/2019 Bond Future | 10.37 | Call | | | 4,308.97000 | 4.30897 | 4,571,470 | 12.73 | | 0.00 | 0 | 0 |
| R2040 On 01/08/2019 Bond Future | 10.37 | Put | | | 1,544.58000 | 1.54458 | 1,408,400 | 12.73 | | 0.00 | 0 | 0 |
| R2040 On 01/08/2019 Bond Future | 10.38 | Call | | | 4,362.59000 | 4.36259 | 4,626,650 | 12.75 | | 0.00 | 0 | 0 |
| R2040 On 01/08/2019 Bond Future | 10.38 | Put | | | 1,521.87000 | 1.52187 | 1,387,250 | 12.75 | | 0.00 | 0 | 0 |
| R2040 On 01/08/2019 Bond Future | 10.36 | Call | | | 4,255.75000 | 4.25575 | 4,516,680 | 12.71 | | 0.00 | 0 | 0 |
| R2040 On 01/08/2019 Bond Future | 10.36 | Put | | | 1,567.81000 | 1.56781 | 1,430,060 | 12.71 | | 0.00 | 0 | 0 |
| R2040 On 07/11/2019 Bond Future | 10.03 | Put | | | 3,937.72000 | 3.93772 | 3,730,920 | 12.73 | | 0.00 | 0 | 0 |
| R2040 On 07/11/2019 Bond Future | 10.04 | Call | | | 3,577.70000 | 3.57770 | 3,778,750 | 12.74 | | 0.00 | 0 | 0 |
| R2040 On 07/11/2019 Bond Future | 10.04 | Put | | | 3,898.23000 | 3.89823 | 3,692,800 | 12.74 | | 0.00 | 0 | 0 |
| R2040 On 07/11/2019 Bond Future | 10.05 | Call | | | 3,618.22000 | 3.61822 | 3,820,650 | 12.75 | | 0.00 | 0 | 0 |
| R2040 On 07/11/2019 Bond Future | 10.05 | Put | | | 3,859.07000 | 3.85907 | 3,655,020 | 12.75 | | 0.00 | 0 | 0 |
| R2040 On 07/11/2019 Bond Future | 10.03 | Call | | | 3,537.39000 | 3.53739 | 3,737,070 | 12.73 | | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | 0.00 | 0 | 2,300 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 26,119 |
| R2044 On 02/05/2019 Bond Future | | | 9.87619 | 91.94176 | 9.92399 | 91.54200 | | 12.12 | | 0.00 | 0 | 38,103 |
| R2044 On 01/08/2019 Bond Future | | | 9.94166 | 89.26716 | 9.99096 | 88.86002 | | 12.67 | | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | | | 9.99943 | 91.12780 | 10.05024 | 90.71273 | | 13.32 | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 38,103 |
| R2044 On 02/05/2019 Bond Future | 9.91 | Call | | | 1,334.46000 | 1.33446 | 1,522,250 | 11.97 | | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.91 | Put | | | 1,451.15000 | 1.45115 | 1,239,180 | 11.97 | | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.92 | Call | | | 1,376.81000 | 1.37681 | 1,568,410 | 11.98 | | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.92 | Put | | | 1,410.07000 | 1.41007 | 1,201,910 | 11.98 | | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.90 | Call | | | 1,292.85000 | 1.29285 | 1,476,810 | 11.95 | | 0.00 | 0 | 0 |
| R2044 On 02/05/2019 Bond Future | 9.90 | Put | | | 1,493.11000 | 1.49311 | 1,277,310 | 11.95 | | 0.00 | 0 | 0 |
| R2044 On 01/08/2019 Bond Future | 9.36 | Put | | | 6,085.84000 | 6.08584 | 5,755,680 | 11.33 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Call | | | 4,637.34000 | 4.63734 | 4,913,500 | 13.38 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Put | | | 1,453.97000 | 1.45397 | 1,322,990 | 13.38 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Call | | | 4,692.79000 | 4.69279 | 4,970,480 | 13.41 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Put | | | 1,432.14000 | 1.43214 | 1,302,690 | 13.41 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,581.89000 | 4.58189 | 4,856,500 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Call | | | 629.39000 | 0.62939 | 706,370 | 11.33 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Put | | | 3,208.18000 | 3.20818 | 2,978,580 | 12.45 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Call | | | 2,119.73000 | 2.11973 | 2,297,270 | 12.45 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Call | | | 5,432.19000 | 5.43219 | 5,728,550 | 13.70 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 1,475.93000 | 1.47593 | 1,343,400 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Put | | | 1,177.50000 | 1.17750 | 1,066,720 | 13.70 | 0.00 | 0 | 100 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Call | | | 3,849.39000 | 3.84939 | 4,062,150 | 13.39 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Put | | | 3,770.04000 | 3.77004 | 3,567,730 | 13.39 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Call | | | 3,891.81000 | 3.89181 | 4,105,970 | 13.40 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Put | | | 3,731.27000 | 3.73127 | 3,530,360 | 13.40 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 3,806.90000 | 3.80690 | 4,018,250 | 13.38 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 3,808.86000 | 3.80886 | 3,605,140 | 13.38 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 300 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 38,403 |
| R2048 | On | 02/05/2019 | Bond Future | | | 9.83819 | 91.22647 | 9.89077 | 90.77286 | | 12.51 | 0.00 | 0 | 103,755 |
| R2048 | On | 01/08/2019 | Bond Future | | | 9.89625 | 92.91892 | 9.95041 | 92.45690 | | 12.48 | 0.00 | 0 | 100 |
| R2048 | On | 07/11/2019 | Bond Future | | | 9.95457 | 90.41255 | 10.01041 | 89.94143 | | 13.80 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 103,855 |
| R2048 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 1,461.34000 | 1.46134 | 1,687,990 | 12.33 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 1,382.12000 | 1.38212 | 1,155,160 | 12.33 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.91 | Call | | | 1,506.74000 | 1.50674 | 1,737,750 | 12.35 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.91 | Put | | | 1,341.84000 | 1.34184 | 1,119,240 | 12.35 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 1,416.67000 | 1.41667 | 1,638,950 | 12.32 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 1,423.28000 | 1.42328 | 1,191,950 | 12.32 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 4,693.92000 | 4.69392 | 5,008,010 | 13.08 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 1,490.49000 | 1.49049 | 1,342,560 | 13.08 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Call | | | 4,750.93000 | 4.75093 | 5,066,780 | 13.10 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Put | | | 1,467.97000 | 1.46797 | 1,321,800 | 13.10 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 4,808.14000 | 4.80814 | 5,125,730 | 13.12 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 1,445.77000 | 1.44577 | 1,301,340 | 13.12 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 3,939.83000 | 3.93983 | 4,183,000 | 13.82 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 3,859.36000 | 3.85936 | 3,631,410 | 13.82 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 3,983.69000 | 3.98369 | 4,228,480 | 13.84 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 3,819.45000 | 3.81945 | 3,593,120 | 13.84 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 3,896.17000 | 3.89617 | 4,137,740 | 13.81 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 3,899.62000 | 3.89962 | 3,670,070 | 13.81 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 103,855 |
| R207 | On | 02/05/2019 | Bond Future | | | 6.72030 | 102.58066 | 6.44734 | 102.76331 | | 0.17 | 0.00 | 0 | 6,013 |
| R207 | On | 01/08/2019 | Bond Future | | | 6.21683 | 100.84251 | 5.79035 | 101.02861 | | 0.15 | 0.00 | 0 | 50 |
| R207 | On | 07/11/2019 | Bond Future | | | 3.77267 | 102.94401 | 2.71183 | 103.13459 | | 0.05 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 6,063 |
| R207 | On | 02/05/2019 | Bond Future | 7.62 | Call | | | 780.64000 | 0.78064 | 597,990 | 0.31 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.62 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.63 | Call | | | 787.25000 | 0.78725 | 604,600 | 0.31 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.63 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.61 | Call | | | 774.02000 | 0.77402 | 591,370 | 0.31 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.61 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Call | | | 673.00000 | 0.67300 | 487,680 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Put | | | 0.05000 | 0.00005 | 0,830 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.35 | Call | | | 677.31000 | 0.67731 | 491,940 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.35 | Put | | | 0.05000 | 0.00005 | 0,780 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Call | | | 668.68000 | 0.66868 | 483,410 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Put | | | 0.05000 | 0.00005 | 0,880 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Call | | | 2.82000 | 0.00282 | 0,000 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Put | | | 118.47000 | 0.11847 | 306,230 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Call | | | 2.96000 | 0.00296 | 0,000 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Put | | | 116.81000 | 0.11681 | 304,430 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Call | | | 2.69000 | 0.00269 | 0,000 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Put | | | 120.15000 | 0.12015 | 308,040 | 0.10 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 6,063 |
| R208 | On | 02/05/2019 | Bond Future | | | 6.96114 | 100.30351 | 6.96998 | 100.28807 | | 0.85 | 11,233,993.12 | 112 | 15,592 |
| R208 | On | 01/08/2019 | Bond Future | | | 6.87002 | 102.16437 | 6.88024 | 102.14868 | | 0.90 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | | | 6.66995 | 100.88719 | 6.68179 | 100.87177 | | 1.07 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 11,233,993.12 | 112 | 15,592 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Call | | | 1,846.91000 | 1.84691 | 1,862,350 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Call | | | 1,812.80000 | 1.81280 | 1,828,240 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Call | | | 1,829.86000 | 1.82986 | 1,845,300 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Put | | | 0.00000 | 0.00000 | 0,000 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | | 10.43000 | 0.01043 | 9,780 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | | 1,948.84000 | 1.94884 | 1,963,900 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | | 10.02000 | 0.01002 | 9,390 | 1.67 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | | 1,963.40000 | 1.96340 | 1,978,480 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | | 9.63000 | 0.00963 | 9,020 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | | 1,934.30000 | 1.93430 | 1,949,340 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 451.59000 | 0.45159 | 459,980 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 258.84000 | 0.25884 | 251,810 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 460.16000 | 0.46016 | 468,640 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 254.43000 | 0.25443 | 247,490 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 442.77000 | 0.44277 | 451,090 | 1.09 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 263.01000 | 0.26301 | 255,910 | 1.09 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 11,233,993.12 | 112 | 15,592 |
| R209 | On | 02/05/2019 | Bond Future | | | 9.66840 | 72.43345 | 9.70584 | 72.19117 | | 12.01 | 49,761,780.15 | 687 | 101,926 |
| R209 | On | 01/08/2019 | Bond Future | | | 9.72689 | 73.77730 | 9.76545 | 73.53051 | | 12.00 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.78287 | 72.16102 | 9.82260 | 71.90955 | | 13.13 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 49,761,780.15 | 687 | 101,926 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Call | | | 4,937.19000 | 4.93719 | 5,164,010 | 13.64 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Put | | | 69.10000 | 0.06910 | 53,640 | 13.64 | 0.00 | 0 | 11,560 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Call | | | 6,102.53000 | 6.10253 | 6,337,470 | 14.09 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Put | | | 29.29000 | 0.02929 | 21,950 | 14.09 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Put | | | 511.11000 | 0.51111 | 433,420 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Call | | | 2,062.10000 | 2.06210 | 2,226,690 | 12.35 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Call | | | 1,011.14000 | 1.01114 | 1,117,610 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Put | | | 1,178.23000 | 1.17823 | 1,042,420 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Put | | | 2,622.47000 | 2.62247 | 2,419,370 | 11.32 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Call | | | 270.51000 | 0.27051 | 309,690 | 11.32 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Call | | | 1,043.21000 | 1.04321 | 1,151,960 | 11.92 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Put | | | 1,145.57000 | 1.14557 | 1,012,040 | 11.92 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Call | | | 1,075.76000 | 1.07576 | 1,186,790 | 11.93 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Put | | | 1,113.48000 | 1.11348 | 982,230 | 11.93 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Call | | | 4,981.55000 | 4.98155 | 5,170,340 | 13.38 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Put | | | 741.86000 | 0.74186 | 683,860 | 13.38 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 3,570.96000 | 3.57096 | 3,734,120 | 12.68 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 1,176.49000 | 1.17649 | 1,092,860 | 12.68 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Put | | | 3,894.52000 | 3.89452 | 3,712,690 | 11.28 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 1,141.79000 | 1.14179 | 1,060,050 | 12.72 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Call | | | 830.70000 | 0.83070 | 895,660 | 11.28 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Put | | | 1,985.65000 | 1.98565 | 1,864,020 | 12.07 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Call | | | 2,205.72000 | 2.20572 | 2,330,880 | 12.07 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 3,614.17000 | 3.61417 | 3,778,280 | 12.70 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 1,159.02000 | 1.15902 | 1,076,340 | 12.70 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 3,657.55000 | 3.65755 | 3,822,600 | 12.72 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 2,909.57000 | 2.90957 | 3,033,680 | 13.20 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 3,052.45000 | 3.05245 | 2,925,090 | 13.20 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 2,942.45000 | 2.94245 | 3,067,410 | 13.21 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 3,022.06000 | 3.02206 | 2,895,550 | 13.21 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 2,975.73000 | 2.97573 | 3,101,530 | 13.22 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 2,992.15000 | 2.99215 | 2,866,480 | 13.22 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 36,520 |
| Total For R209 | | | | | | | | | | | | 49,761,780.15 | 687 | 138,446 |
| R210 | On | 02/05/2019 | Bond Future | | | 184.70377 | 184.70377 | 184.79830 | 184.79830 | | | 0.00 | 0 | 1,628 |
| R210 | On | 01/08/2019 | Bond Future | | | 188.17572 | 188.17572 | 188.27215 | 188.27215 | | | 0.00 | 0 | 0 |
| R210 | On | 07/11/2019 | Bond Future | | | 189.50604 | 189.50604 | 189.60543 | 189.60543 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,628 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,628 |
| R212 | On | 02/05/2019 | Bond Future | | | 156.70578 | 156.70578 | 156.89450 | 156.89450 | | | 0.00 | 0 | 7,946 |
| R212 | On | 01/08/2019 | Bond Future | | | 157.43150 | 157.43150 | 157.62386 | 157.62386 | | | 0.00 | 0 | 0 |
| R212 | On | 07/11/2019 | Bond Future | | | 160.75167 | 160.75167 | 160.94894 | 160.94894 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 7,946 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 7,946 |
| R213 | On | 02/05/2019 | Bond Future | | | 9.41958 | 84.24570 | 9.45210 | 84.04411 | | 9.64 | 35,467,439.70 | 421 | 28,756 |
| R213 | On | 01/08/2019 | Bond Future | | | 9.48102 | 85.80860 | 9.51466 | 85.60336 | | 9.61 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | | | 9.54239 | 84.04251 | 9.57722 | 83.83354 | | 10.44 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 35,467,439.70 | 421 | 28,756 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Call | | | 1,147.73000 | 1.14773 | 1,246,400 | 9.63 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Put | | | 913.62000 | 0.91362 | 810,700 | 9.63 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Call | | | 1,181.86000 | 1.18186 | 1,282,460 | 9.64 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Put | | | 886.13000 | 0.88613 | 785,140 | 9.64 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Call | | | 1,114.15000 | 1.11415 | 1,210,870 | 9.62 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Put | | | 941.73000 | 0.94173 | 836,860 | 9.62 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Call | | | 3,761.00000 | 3.76100 | 3,903,390 | 10.27 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Put | | | 932.71000 | 0.93271 | 869,860 | 10.27 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Call | | | 3,804.61000 | 3.80461 | 3,947,760 | 10.29 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Put | | | 918.23000 | 0.91823 | 856,140 | 10.29 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Call | | | 3,717.71000 | 3.71771 | 3,859,340 | 10.26 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Put | | | 947.57000 | 0.94757 | 883,960 | 10.26 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Call | | | 2,813.33000 | 2.81333 | 2,917,290 | 10.55 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Put | | | 2,736.82000 | 2.73682 | 2,631,810 | 10.55 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Call | | | 2,845.75000 | 2.84575 | 2,950,430 | 10.56 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Put | | | 2,709.45000 | 2.70945 | 2,605,160 | 10.56 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Call | | | 2,780.82000 | 2.78082 | 2,884,060 | 10.54 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Put | | | 2,764.17000 | 2.76417 | 2,658,440 | 10.54 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 35,467,439.70 | 421 | 28,756 |
| R214 | On | 02/05/2019 | Bond Future | | | 9.86356 | 71.25632 | 9.91110 | 70.93740 | | 12.90 | 19,310,462.72 | 271 | 21,077 |
| R214 | On | 01/08/2019 | Bond Future | | | 9.92256 | 72.57829 | 9.97149 | 72.25349 | | 12.87 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | | | 9.98198 | 70.79040 | 10.03238 | 70.45928 | | 14.14 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 19,310,462.72 | 271 | 21,077 |
| R214 | On | 02/05/2019 | Bond Future | 9.86 | Call | | | 979.57000 | 0.97957 | 1,117,880 | 12.65 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.86 | Put | | | 1,322.46000 | 1.32246 | 1,141,850 | 12.65 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.87 | Call | | | 1,011.32000 | 1.01132 | 1,152,610 | 12.67 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.87 | Put | | | 1,286.90000 | 1.28690 | 1,109,270 | 12.67 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.85 | Call | | | 948.31000 | 0.94831 | 1,083,650 | 12.64 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.85 | Put | | | 1,358.62000 | 1.35862 | 1,175,040 | 12.64 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Call | | | 3,598.82000 | 3.59882 | 3,812,600 | 13.46 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Put | | | 1,291.03000 | 1.29103 | 1,180,010 | 13.46 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 3,642.76000 | 3.64276 | 3,857,780 | 13.48 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 1,272.37000 | 1.27237 | 1,162,590 | 13.48 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Call | | | 3,555.20000 | 3.55520 | 3,767,720 | 13.44 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Put | | | 1,310.10000 | 1.31010 | 1,197,820 | 13.44 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 3,059.04000 | 3.05904 | 3,225,330 | 14.15 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 3,205.77000 | 3.20577 | 3,040,940 | 14.15 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 3,092.89000 | 3.09289 | 3,260,280 | 14.17 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 3,174.00000 | 3.17400 | 3,010,270 | 14.17 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Call | | | 3,025.59000 | 3.02559 | 3,190,770 | 14.14 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Put | | | 3,238.03000 | 3.23803 | 3,072,090 | 14.14 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 19,310,462.72 | 271 | 21,077 |
| Total for Bond | | | | | | | | | | | | 707,264,819.02 | 57,120 | 994,760 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R213/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 02/05/2019 GOVI | | | 649.32600 | 649.32600 | 647.44000 | 647.44000 | | | | 0.00 | 0 | 448 |
| GOVI On 01/08/2019 GOVI | | | 661.37300 | 661.37300 | 659.45200 | 659.45200 | | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | | | 675.15100 | 675.15100 | 673.19100 | 673.19100 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 448 |
| GOVI On 02/05/2019 GOVI | 647.86 | Call | | | 0.00000 | 0.00000 | 14,660,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Put | | | 4,200.00000 | 0.42000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Call | | | 0.00000 | 0.00000 | 14,560,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Put | | | 4,300.00000 | 0.43000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Call | | | 0.00000 | 0.00000 | 14,460,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Put | | | 4,400.00000 | 0.44000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Call | | | 207,720.00000 | 20.77200 | 226,930,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Call | | | 207,620.00000 | 20.76200 | 226,830,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Call | | | 207,820.00000 | 20.78200 | 227,030,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.91 | Call | | | 2,810.00000 | 0.28100 | 22,410,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.92 | Call | | | 2,710.00000 | 0.27100 | 22,310,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.92 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.90 | Call | | | 2,910.00000 | 0.29100 | 22,510,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 448 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 448 |
| AL37 On 02/05/2019 Index Future | | | 629.38500 | 629.38500 | 628.63500 | 628.63500 | | | | 0.00 | 0 | 0 |
| AL37 On 01/08/2019 Index Future | | | 641.06100 | 641.06100 | 640.29800 | 640.29800 | | | | 0.00 | 0 | 0 |
| AL37 On 07/11/2019 Index Future | | | 654.41600 | 654.41600 | 653.63800 | 653.63800 | | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 02/05/2019 Index Future | | | 725.62300 | 725.62300 | 724.17000 | 724.17000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| AL7T On 01/08/2019 Index Future | | | 739.08500 | 739.08500 | 737.60500 | 737.60500 | | | 0.00 | 0 | 0 |
| AL7T On 07/11/2019 Index Future | | | 754.48200 | 754.48200 | 752.97200 | 752.97200 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 02/05/2019 Index Future | | | 655.91600 | 655.91600 | 654.09600 | 654.09600 | | | 0.00 | 0 | 900 |
| ALBI On 01/08/2019 Index Future | | | 668.08500 | 668.08500 | 666.23100 | 666.23100 | | | 0.00 | 0 | 20 |
| ALBI On 07/11/2019 Index Future | | | 682.00300 | 682.00300 | 680.11200 | 680.11200 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 920 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 920 |
| IGOV On 02/05/2019 Index Future | | | 255.66400 | 255.66400 | 256.13400 | 256.13400 | | | 38,349,600.00 | 15 | 723 |
| IGOV On 01/08/2019 Index Future | | | 260.47000 | 260.47000 | 260.94900 | 260.94900 | | | 0.00 | 0 | 0 |
| IGOV On 07/11/2019 Index Future | | | 265.96300 | 265.96300 | 266.45200 | 266.45200 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 38,349,600.00 | 15 | 723 |
| Total For IGOV | | | | | | | | | 38,349,600.00 | 15 | 723 |
| Total for Index | | | | | | | | | 38,349,600.00 | 15 | 1,643 |
| JIBAR F On 19/06/2019 Jibar Future | | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/09/2019 Jibar Future | | | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/12/2019 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 96.50000 | 96.50000 | 96.53000 | 96.53000 | | | 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 : | | | | | | | | | 745,614,419.02 | 57,135 | 996,902 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.07665 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 8.79500 | 105.64435 | 8.79500 | 105.56944 | | | 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 | 104.74500 | 10.00000 | 104.66300 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 103.94986 | 10.84000 | 103.85896 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB017U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 100.83819 | 11.37000 | 100.74731 | | | | 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 | 100.90834 | 11.81000 | 100.81399 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 33.30686 | 100.00000 | 33.08378 | | | | 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 | 25.55281 | 100.00000 | 25.38165 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 5.07000 | 5.07000 | 5.07000 | 274.95362 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.00980 | | | | 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 | 100.37776 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.40533 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 09/04/2019 Spot Bond | | | | | 0.00000 | 99.77977 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.57194 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | | 0.00000 | 102.36091 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.75696 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 102.35578 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.94400 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.78804 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | | | 0.00000 | 101.04462 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 102.01574 | | | | 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 | 102.16353 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.20516 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.83361 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2:On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.72211 | | | | 0.00 | 0 | 0 |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2:On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.78474 | | | | 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 | 100.66437 | | | | 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 | 100.68398 | | | | 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 | 101.18175 | | | | 0.00 | 0 | 0 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3:On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.02248 | | | | 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 | 100.95985 | | | | 0.00 | 0 | 50,000,000 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| ABFN3:On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.98828 | | | | 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 | 100.99391 | | | | 0.00 | 0 | 0 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3:On 07/02/2022 Spot Bond | | | | | 0.00000 | 101.14996 | | | | 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 | 101.17438 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3:On 07/02/2026 Spot Bond | | | | | 0.00000 | 101.18914 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|
| Total ABFN36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.22036 | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.94723 | | | 0.00 | 0 | 392,000,000 |
| Total ABK10 SPOT | | | | | | | | | 0.00 | 0 | 392,000,000 |
| Total For ABK10 | | | | | | | | | 0.00 | 0 | 392,000,000 |
| ABK11 On 20/05/2019 Spot Bond | | | | | 0.00000 | 101.07116 | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 98.55590 | | | 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 | 100.63971 | | | 0.00 | 0 | 400,000,000 |
| Total ABK6 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For ABK6 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| ABK7 On 03/06/2019 Spot Bond | | | | | 0.00000 | 100.45238 | | | 0.00 | 9,343,000 | 4,671,500 |
| Total ABK7 SPOT | | | | | | | | | 0.00 | 9,343,000 | 4,671,500 |
| Total For ABK7 | | | | | | | | | 0.00 | 9,343,000 | 4,671,500 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 99.97920 | | | 0.00 | 61,674,400 | 30,837,200 |
| Total ABK8 SPOT | | | | | | | | | 0.00 | 61,674,400 | 30,837,200 |
| Total For ABK8 | | | | | | | | | 0.00 | 61,674,400 | 30,837,200 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 100.97308 | | | 0.00 | 367,800 | 183,900 |
| Total ABK9 SPOT | | | | | | | | | 0.00 | 367,800 | 183,900 |
| Total For ABK9 | | | | | | | | | 0.00 | 367,800 | 183,900 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.49000 | 6.49000 | 6.49000 | 144.93630 | | 9,851,440,756,850.00 | | 1,517,941,565 | 2,660,000,078 |
| Total ABKI02 SPOT | | | | | | | | 9,851,440,756,850.00 | | 1,517,941,565 | 2,660,000,078 |
| Total For ABKI02 | | | | | | | | 9,851,440,756,850.00 | | 1,517,941,565 | 2,660,000,078 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 49.14148 | 100.00000 | 48.82278 | | 0.00 | | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | 0.00 | | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.83000 | 6.83000 | 6.83000 | 127.48890 | | 0.00 | | 0 | 440,000,000 |
| Total ABKI03 SPOT | | | | | | | | 0.00 | | 0 | 440,000,000 |
| Total For ABKI03 | | | | | | | | 0.00 | | 0 | 440,000,000 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 19.93916 | 100.00000 | 19.80985 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|-------------------|-------------------|
| Total ABKI03/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.80500 | 8.80500 | 8.80500 | 117.12460 | | | 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 | 8.98685 | 100.00000 | 8.92921 | | | 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 | 90.80140 | | | 0.00 | 38,500,000 | 38,500,000 |
| Total ABKS1 SPOT | | | | | | | | | 0.00 | 38,500,000 | 38,500,000 |
| Total For ABKS1 | | | | | | | | | 0.00 | 38,500,000 | 38,500,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.38000 | 198.08166 | 4.38000 | 198.04596 | | | 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 | | | 4.10500 | 4.10500 | 4.10500 | 126.11930 | | | 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 | | | 4.02500 | 4.02500 | 4.02500 | 172.94545 | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 3.88000 | 3.88000 | 3.88000 | 216.65491 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.48500 | 9.48500 | 9.48500 | 95.02575 | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.15000 | 10.15000 | 10.15000 | 104.63895 | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 8.17000 | 8.17000 | 8.17000 | 97.38507 | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.69500 | 10.69500 | 10.69500 | 101.78443 | | | 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 | | | 8.19500 | 102.05602 | 8.19500 | 106.69205 | | 1,701,282,000,000.00 | | 207,600,000 | 723,800,000 |

| 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 ABS11 SPOT | | | | | | | | | 1,701,282,000,000.00 | 207,600,000 | 723,800,000 |
| Total For ABS11 | | | | | | | | | 1,701,282,000,000.00 | 207,600,000 | 723,800,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 8.02000 | 104.81560 | 8.02000 | 104.74731 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 103.57356 | 9.20000 | 103.49638 | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 8.87500 | 105.80777 | 8.87500 | 105.73165 | | | 0.00 | 0 | 210,000,000 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 210,000,000 |
| ABS14 On 11/11/2020 Spot Bond | | | 8.00500 | 105.52758 | 8.00500 | 105.45895 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 8.68500 | 107.07238 | 8.68500 | 106.99697 | | | 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 | | | 9.43500 | 108.67140 | 9.43500 | 108.58840 | | | 0.00 | 0 | 515,000,000 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 515,000,000 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 515,000,000 |
| ABS17 On 11/11/2027 Spot Bond | | | 9.60500 | 110.06337 | 9.60500 | 109.97783 | | | 0.00 | 0 | 1,820,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,820,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,820,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 8.84500 | 103.77522 | 8.84500 | 103.70203 | | | 0.00 | 0 | 380,000,000 |
| Total ABS18 SPOT | | | | | | | | | 0.00 | 0 | 380,000,000 |
| Total For ABS18 | | | | | | | | | 0.00 | 0 | 380,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.32000 | 102.57622 | 8.32000 | 102.50733 | | 2,682,368,000,000.00 | | 322,400,000 | 8,080,600,000 |
| Total ABS6 SPOT | | | | | | | | 2,682,368,000,000.00 | | 322,400,000 | 8,080,600,000 |
| Total For ABS6 | | | | | | | | 2,682,368,000,000.00 | | 322,400,000 | 8,080,600,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.52500 | 96.68829 | 9.52500 | 96.61497 | | 62,484,000,000,000.00 | | 6,560,000,000 | 6,090,000,000 |
| Total ABS7 SPOT | | | | | | | | 62,484,000,000,000.00 | | 6,560,000,000 | 6,090,000,000 |
| Total For ABS7 | | | | | | | | 62,484,000,000,000.00 | | 6,560,000,000 | 6,090,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 9.43493 | 100.00000 | 9.37276 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.97000 | 3.97000 | 3.97000 | 287.49142 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 3.53500 | 153.59664 | 3.53500 | 153.57922 | | | | 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 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08E On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 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 | 89.63163 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09E On 20/12/2025 Spot Bond | | | | | 0.00000 | 88.72384 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 8.16000 | 8.16000 | 8.16000 | 101.52593 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 227.69944 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12E On 20/09/2021 Spot Bond | | | | | 0.00000 | 227.76167 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12C On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.23167 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.23241 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 8.80500 | 8.80500 | 8.80500 | 102.84088 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.23188 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17£ On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.21983 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18£ On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.44513 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18£ On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.23046 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.81103 | | | | 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 | 100.23635 | | | | 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 | 100.23718 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.23718 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.24128 | | | | 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 | 100.24128 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 153.67471 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 156.38453 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 96.39945 | | | | 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 | 100.22953 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 101.18101 | | | | 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 | 101.52859 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.22855 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.22495 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.05047 | | | | 0.00 | 0 | 100,000,000 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.35722 | | | | 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 | 100.86381 | | | | 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 | 100.86868 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.76991 | | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 99.79903 | | | | 0.00 | 0 | 0 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.69804 | | | | 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 | 101.35901 | | | | 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 | 101.53403 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.69418 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.66957 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.14648 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.05115 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.83214 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.54661 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.50598 | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.88235 | | | | 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 | | | 10.08500 | 100.26619 | 10.08500 | 100.18446 | | | | 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 | 100.91154 | | | | 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 | 100.95043 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.22204 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1A: On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.49500 | 112.14183 | 9.49500 | 112.05612 | | | | 0.00 | 0 | 930,000,000 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 930,000,000 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 930,000,000 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.17500 | 103.42321 | 9.17500 | 103.34636 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|--------------------|
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.98500 | 97.12026 | 10.98500 | 97.03422 | | | 210,912,000,000.00 | 19,200,000 | 9,600,000 |
| Total AIR05 SPOT | | | | | | | | | 210,912,000,000.00 | 19,200,000 | 9,600,000 |
| Total For AIR05 | | | | | | | | | 210,912,000,000.00 | 19,200,000 | 9,600,000 |
| AIRL01 On 30/04/2028 Spot Bond | | | 4.33500 | 176.54156 | 4.33500 | 176.51040 | | | 7,937,211,600,000.00 | 1,830,960,000 | 457,740,000 |
| Total AIRL01 SPOT | | | | | | | | | 7,937,211,600,000.00 | 1,830,960,000 | 457,740,000 |
| Total For AIRL01 | | | | | | | | | 7,937,211,600,000.00 | 1,830,960,000 | 457,740,000 |
| APF01L On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total APF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 100.47522 | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 101.74370 | | | 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 | 100.80187 | | | 0.00 | 0 | 100,000,000 |
| Total APF05 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For APF05 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.46166 | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.10054 | | | 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 | 101.58692 | | | 0.00 | 0 | 100,000,000 |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For APF08 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.62714 | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| AS308L On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS308U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS308U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 07/12/2033 Spot Bond | | | 4.13000 | 235.00192 | 4.13000 | 234.96433 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.34099 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | | 0.00000 | 99.71615 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 4.14500 | 210.36590 | 4.14500 | 210.33199 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 101.69993 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 101.53688 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.46248 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.23550 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.25805 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.22199 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.28219 | | | | 0.00 | 0 | 12,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 12,500,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 12,500,000 |
| ASN083 On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.70051 | | | | 0.00 | 0 | 20,000,000 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| ASN084 On 01/10/2020 Spot Bond | | | | | 0.00000 | 113.72709 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN087 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | | 0.00000 | 101.68898 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN092 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.16269 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN096 On 20/12/2020 Spot Bond | | | | | 0.00000 | 86.17944 | | | | 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 | 100.64016 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.55679 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 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 |
| ASN115 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.28886 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.28649 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/01/2022 Spot Bond | | | 4.26500 | 150.62079 | 4.26500 | 150.59475 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.75028 | | | | 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 | 82.00650 | | | | 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 | 96.89618 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.36640 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 4.31000 | 150.43962 | 4.31000 | 150.41308 | | | | 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 | 119.04079 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.65368 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 4.92500 | 161.22239 | 4.92500 | 161.18639 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 101.26529 | | | | 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 | 100.96157 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.11902 | | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | | 0.00000 | 100.61330 | | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.25380 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.41418 | | | | 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 | 99.92736 | | | | 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 | | | 4.43000 | 102.48365 | 4.43000 | 102.46458 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.21731 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.21929 | | | | 0.00 | 0 | 500,000,000 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ASN20(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.23294 | | | | 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 | 100.93657 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.01801 | | | | 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 | 100.70014 | | | | 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 | 100.71011 | | | | 0.00 | 0 | 300,000,000 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| ASN23(On 28/05/2019 Spot Bond | | | 8.56000 | 8.56000 | 8.56000 | 100.70049 | | | | 0.00 | 0 | 0 |
| Total ASN232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN232 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24(On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.71344 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.69565 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.25332 | | | | 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 | 100.21852 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 08/08/2019 Spot Bond | | | | | 0.00000 | 101.09812 | | | | 0.00 | 0 | 0 |
| Total ASN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN277 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.05654 | | | | 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 | 100.94856 | | | | 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 | 100.90959 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.41463 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.09964 | | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.22809 | | | | 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 | 100.26760 | | | | 0.00 | 0 | 150,000,000 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| ASN31: On 17/01/2020 Spot Bond | | | | | 0.00000 | 102.24564 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|--------------------|----------------------|-----------------------|
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN314 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.33652 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN315 On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.27573 | | | | 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 |
| ASN316 On 30/03/2020 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN317 On 31/03/2029 Spot Bond | | | 4.18500 | 4.18500 | 4.18500 | 91.60723 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN318 On 28/02/2033 Spot Bond | | | 4.26500 | 4.26500 | 4.26500 | 90.42183 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN319 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.37108 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 8.19500 | 105.15155 | 8.19500 | 105.08196 | | 1,612,776,000,000.00 | | 196,800,000 | 1,198,400,000 | |
| Total BAW19 SPOT | | | | | | | | 1,612,776,000,000.00 | | 196,800,000 | 1,198,400,000 | |
| Total For BAW19 | | | | | | | | 1,612,776,000,000.00 | | 196,800,000 | 1,198,400,000 | |
| BAW21 On 24/03/2022 Spot Bond | | | 8.44500 | 102.39582 | 8.44500 | 102.32680 | | | | 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 | 100.18496 | 9.30000 | 100.11074 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.64933 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.60043 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.89539 | | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.82577 | | | | 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 | 100.86737 | | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.56794 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA4 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.91131 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.89942 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.91291 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.26878 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.68762 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.64673 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|-----------------------|
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2022 Spot Bond | | | 11.81500 | 106.77566 | 11.81500 | 106.67413 | | | | 173,727,760,000,000.00 | 14,704,000,000 | 14,904,000,000 |
| Total BAYA59 SPOT | | | | | | | | | | '3,727,760,000,000.00 | 14,704,000,000 | 14,904,000,000 |
| Total For BAYA59 | | | | | | | | | | '3,727,760,000,000.00 | 14,704,000,000 | 14,904,000,000 |
| BAYA59 On 30/06/2020 Spot Bond | | | 11.79500 | 11.79500 | 11.79500 | 103.65811 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | | | 0.00000 | 99.90454 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/09/2020 Spot Bond | | | | | 0.00000 | 99.90999 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.08287 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.90918 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.94834 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 31/03/2021 Spot Bond | | | | | 0.00000 | 99.91009 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2023 Spot Bond | | | 11.59500 | 11.59500 | 11.59500 | 98.59236 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.91533 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.99819 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.91533 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 99.88544 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 103.96156 | | | | 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 | 99.88160 | | | | 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 | 99.89740 | | | | 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 | 99.89453 | | | | 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 | 99.89453 | | | | 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 | 99.89453 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 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 BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC124 On 30/05/2019 Spot Bond | | | | | 0.00000 | 100.61163 | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| Total BC124 SPOT | | | | | | | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| Total For BC124 | | | | | | | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 101.76370 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ14 On 09/05/2019 Spot Bond | | | | | 0.00000 | 101.05076 | | | | 0.00 | 8,936,000,000 | 4,468,000,000 |
| Total BCJ14 SPOT | | | | | | | | | | 0.00 | 8,936,000,000 | 4,468,000,000 |
| Total For BCJ14 | | | | | | | | | | 0.00 | 8,936,000,000 | 4,468,000,000 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 101.07557 | | | | 0.00 | 0 | 0 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 100.49075 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ17 On 23/09/2019 Spot Bond | | | | | 0.00000 | 100.09160 | | | | 0.00 | 0 | 0 |
| Total BCJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020£ On 28/04/2028 Spot Bond | | | 8.76000 | 8.76000 | 8.76000 | 206.22656 | | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020€ On 02/03/2028 Spot Bond | | | 8.76000 | 8.76000 | 8.76000 | 206.84121 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD030£ On 18/04/2028 Spot Bond | | | 9.15000 | 9.15000 | 9.15000 | 97.35511 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 11.78719 | 100.00000 | 11.70868 | | | | 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 | 101.32643 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A71 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 102.05584 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 8.83000 | 105.16578 | 8.83000 | 105.09050 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 103.12021 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2020 Spot Bond | | | 8.57000 | 102.69097 | 8.57000 | 102.61959 | | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 10.29500 | 102.23081 | 10.29500 | 102.14717 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 102.86952 | | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 10.74500 | 103.89346 | 10.74500 | 103.80485 | | | | 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 | 100.74044 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 9.99500 | 101.99424 | 9.99500 | 101.91317 | | | | 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 | 101.59466 | | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 10.77500 | 108.05271 | 10.77500 | 107.95878 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 106.02294 | | | | 0.00 | 220,000,000 | 220,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 220,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 220,000,000 | 220,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 9.42500 | 106.12596 | 9.42500 | 106.04498 | | | | 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 | 104.57773 | | | | 0.00 | 0 | 410,000,000 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 410,000,000 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 410,000,000 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.95142 | | | | 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 | 100.96990 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 104.15279 | | | | 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 | 102.21084 | | | | 0.00 | 0 | 100,000,000 |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 103.57033 | | | | 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 | 105.27470 | | | | 0.00 | 0 | 0 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 100.09951 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 7.76000 | 102.46688 | 7.76000 | 102.40278 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.13316 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 99.93097 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 101.11530 | | | | 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 | 100.99396 | | | | 0.00 | 0 | 0 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | 0 |
| BID11 On 15/11/2023 Spot Bond | | | 8.91500 | 106.16288 | 8.91500 | 106.08616 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.55342 | | | | 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 | 102.66158 | | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.16787 | | | | 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 | 100.80895 | | | | 0.00 | 0 | 100,000,000 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.16133 | | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2019 Spot Bond | | | | | 0.00000 | 101.44222 | | | | 0.00 | 0 | 0 |
| Total BPPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 101.50589 | | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 09/10/2019 Spot Bond | | | | | 0.00000 | 101.74480 | | | | 0.00 | 400,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| Total BPPF12 SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For BPPF12 | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 102.09282 | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/07/2019 Spot Bond | | | | | 0.00000 | 101.38166 | | | 0.00 | 0 | 0 |
| Total BPPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF14 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.15479 | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total BPPF15 SPOT | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total For BPPF15 | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| BS2A1: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A1U | | | | | | | | | 0.00 | 0 | 0 |
| BS2A2: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A2U | | | | | | | | | 0.00 | 0 | 0 |
| BS2B1: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.04751 | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21: On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.04677 | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1: On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.43877 | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2: On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.20007 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | | 0.00000 | 101.98287 | | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 9.67500 | 101.65003 | 9.67500 | 101.57223 | | | | 0.00 | 0 | 720,000,000 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 720,000,000 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 720,000,000 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 102.75830 | | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.09500 | 102.80538 | 9.09500 | 102.72963 | | | | 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 | 101.42412 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | | 0.00000 | 101.39816 | | | | 0.00 | 1,200,000,000 | 300,000,000 |

| 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 CBL25 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total For CBL25 | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| CBL26 On 06/05/2021 Spot Bond | | | 9.39500 | 107.65725 | 9.39500 | 107.57536 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 101.84318 | | | | 0.00 | 0 | 200,000,000 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.86587 | | | | 0.00 | 0 | 100,000,000 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.12000 | 111.64161 | 10.12000 | 111.55080 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.01500 | 109.83882 | 10.01500 | 109.75039 | | | | 0.00 | 0 | 725,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 725,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 725,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.12500 | 105.04883 | 10.12500 | 104.96427 | | | | 0.00 | 0 | 800,000,000 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| CCT04 On 17/07/2027 Spot Bond | | | 10.26500 | 10.26500 | 10.26500 | 101.60624 | | | | 0.00 | 0 | 0 |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16590 | 10.00000 | 105.08360 | | | | 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 | 103.77472 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 103.38569 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | | 0.00000 | 100.31002 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.32953 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.55136 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 102.03556 | | | | 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 | 100.20964 | | | | 0.00 | 0 | 100,000,000 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.34972 | | | | 0.00 | 0 | 0 |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR39U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.12020 | | | | 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 | 101.69702 | | | | 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 | 101.49604 | | | | 0.00 | 0 | 0 |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 102.39865 | | | | 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 | 148.79356 | 3.14000 | 148.70755 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 4.23500 | 4.23500 | 4.23500 | 144.32820 | | | | 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 | 105.16600 | 10.00000 | 105.08400 | | | | 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 | 105.16600 | 10.00000 | 105.08400 | | | | 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 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.17098 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.76500 | 100.02091 | 10.76500 | 99.93404 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.28500 | 96.50268 | 11.28500 | 96.41636 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.25390 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.14773 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.25332 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.26999 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.52383 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 9.94500 | 102.66335 | 9.94500 | 102.58216 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.22583 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.50856 | | | | 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 | | | 12.08500 | 103.68298 | 12.08500 | 103.58384 | | | | 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 | 101.56375 | | | | 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 | 101.58585 | | | | 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 | 108.63699 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.22279 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/03/2021 Spot Bond | | | 8.79500 | 102.23745 | 8.79500 | 102.16575 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.66176 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 98.72214 | 10.98000 | 98.63615 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 100.34979 | 11.00000 | 100.26222 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.25062 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/09/2024 Spot Bond | | | 11.87500 | 101.01223 | 11.87500 | 100.91728 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.27172 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.22673 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.67537 | | | | 0.00 | 0 | 20,000,000 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| CLN387 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.24021 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/12/2019 Spot Bond | | | | | 0.00000 | 103.84490 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.22807 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.42963 | | | | 0.00 | 2,200,000,000 | 1,100,000,000 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 2,200,000,000 | 1,100,000,000 |
| Total For CLN396 | | | | | | | | | | 0.00 | 2,200,000,000 | 1,100,000,000 |
| CLN396 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.52934 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.11051 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.10470 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.22795 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.60548 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.22915 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | | 0.00000 | 103.90173 | | | | 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 | 104.81510 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.66152 | | | | 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 | 102.72826 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.23195 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.26024 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.18392 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.11560 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.27220 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 18/04/2028 Spot Bond | | | 7.01000 | 7.01000 | 7.01000 | 54.14626 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.09092 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.07279 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.86915 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 112.85313 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.83546 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.84212 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 113.19431 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.32209 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 138.83761 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.93160 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.68740 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 109.40650 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 139.33446 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.24953 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.23877 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.40952 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | | 0.00000 | 140.62967 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.43918 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 24/05/2021 Spot Bond | | | 8.74500 | 108.97601 | 8.74500 | 108.89873 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 31/01/2022 Spot Bond | | | 4.53500 | 149.53778 | 4.53500 | 149.50866 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2025 Spot Bond | | | 6.40500 | 111.56158 | 6.40500 | 111.52303 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.59500 | 110.44541 | 6.59500 | 110.40557 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.28002 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 101.01358 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.58387 | | | | 0.00 | 0 | 50,000,000 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.75429 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 15/02/2022 Spot Bond | | | | | 0.00000 | 104.21255 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 16/02/2022 Spot Bond | | | 9.96500 | 103.97688 | 9.96500 | 103.89312 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 13/03/2022 Spot Bond | | | 9.69500 | 101.38953 | 9.69500 | 101.31131 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 14/03/2020 Spot Bond | | | | | 0.00000 | 100.36721 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.04433 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.02274 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.19566 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.93466 | | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN471 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.07203 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.75413 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.25188 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 29/11/2021 Spot Bond | | | 100.00000 | 22.83519 | 100.00000 | 22.68225 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 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 |
| CLN480 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.75119 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.08422 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.82782 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.59116 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | 8.91500 | 104.89720 | 8.91500 | 104.82182 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.78815 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 07/12/2021 Spot Bond | | | 12.34500 | 104.60632 | 12.34500 | 104.60372 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 28/07/2022 Spot Bond | | | 9.17500 | 101.49889 | 9.17500 | 101.42345 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.35630 | | | | 0.00 | 0 | 150,000,000 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| CLN489 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.19642 | | | | 0.00 | 0 | 170,000,000 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 170,000,000 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 170,000,000 |
| CLN490 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.53528 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.92380 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.25189 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 07/06/2022 Spot Bond | | | 11.41500 | 110.83879 | 11.41500 | 104.89019 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.71122 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 9.77500 | 101.97023 | 9.77500 | 101.89094 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.21424 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 103.20310 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.94676 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN499 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.91056 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 102.01282 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.08627 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.25971 | | | | 0.00 | 0 | 0 |
| Total CLN503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN503 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN503 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.08627 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.56075 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.38374 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total CLN506 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For CLN506 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| CLN506 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.25445 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 24/02/2020 Spot Bond | | | | | 0.00000 | 100.89768 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN508 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.98119 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.98759 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.70419 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total CLN512 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For CLN512 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| CLN512 On 15/09/2022 Spot Bond | | | 9.96000 | 100.30221 | 9.96000 | 100.37047 | | | | 0.00 | 0 | 500,000,000 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| CLN516 On 30/10/2022 Spot Bond | | | 10.01000 | 101.12439 | 10.01000 | 104.10720 | | | | 0.00 | 0 | 270,000,000 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| CLN517 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.85759 | | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 30/06/2022 Spot Bond | | | 9.60000 | 101.60499 | 9.60000 | 103.13950 | | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN519 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.43008 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.26488 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.74986 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.11246 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 09/09/2022 Spot Bond | | | 9.20000 | 100.56375 | 9.20000 | 100.49004 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN524 On 24/04/2021 Spot Bond | | | | | 0.00000 | 101.56949 | | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.52871 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 104.58809 | | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.01735 | | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 103.19578 | | | | 0.00 | 0 | 210,000,000 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.41329 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.43008 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.92998 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN532 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.24014 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.82200 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN534 On 18/07/2025 Spot Bond | | | 10.37500 | 10.37500 | 10.37500 | 101.85676 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.64251 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN536 On 25/10/2023 Spot Bond | | | | | 0.00000 | 101.57910 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN537 On 16/08/2023 Spot Bond | | | | | 0.00000 | 101.04036 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.29861 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN539 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.01229 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 106.04100 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.74215 | | | | 0.00 | 0 | 0 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN542 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN543 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.37064 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN544 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.98328 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN545 On 21/08/2026 Spot Bond | | | 9.81500 | 102.11934 | 9.81500 | 102.03828 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN546 On 29/03/2025 Spot Bond | | | 9.86500 | 100.99120 | 9.86500 | 100.91195 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN547 On 12/11/2025 Spot Bond | | | 9.98000 | 104.59587 | 9.98000 | 104.59587 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN548 On 07/12/2025 Spot Bond | | | 4.38500 | 4.38500 | 4.38500 | 100.96050 | | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN549 On 18/04/2028 Spot Bond | | | | | 0.00000 | 238.15143 | | | | 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 | | | 4.38500 | 4.38500 | 4.38500 | 100.95970 | | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN550 On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.11600 | | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN551 On 20/12/2023 Spot Bond | | | | | 0.00000 | 110.98300 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN552 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 |
| CLN553 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 |
| CLN554 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.26863 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.10306 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.64890 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.82406 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.52504 | | | | 0.00 | 0 | 4,000,000,000 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 107.65800 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.08557 | | | | 0.00 | 0 | 0 |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 12/11/2025 Spot Bond | | | 10.16000 | 101.59863 | 10.16000 | 103.82183 | | | | 0.00 | 0 | 0 |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN562 On 12/11/2025 Spot Bond | | | 9.89000 | 104.66868 | 9.89000 | 103.78552 | | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.79906 | | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.74994 | | | | 0.00 | 0 | 0 |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.51247 | | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.39174 | | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.38715 | | | | 0.00 | 0 | 0 |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.39656 | | | | 0.00 | 0 | 0 |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.40044 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN570 On 12/11/2025 Spot Bond | | | 10.04500 | 102.18504 | 10.04500 | 100.66050 | | | | 0.00 | 0 | 0 |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.19994 | | | | 0.00 | 0 | 0 |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.20309 | | | | 0.00 | 0 | 50,000,000 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| CLN573 On 11/02/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 6,000,000,000 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| CLN574 On 15/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 25,000,000,000 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.15000 | 97.42691 | 9.15000 | 97.35511 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 8.76000 | 8.76000 | 8.76000 | 206.22656 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.76000 | 8.76000 | 8.76000 | 206.84121 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.22224 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.22217 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|----------------------|
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.23034 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.00575 | | | | 0.00 | 0 | 0 |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ05 On 05/06/2023 Spot Bond | | | 8.64500 | 116.15992 | 8.64500 | 116.07891 | | | | 0.00 | 0 | 460,000,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 460,000,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 460,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 8.87500 | 103.64200 | 8.87500 | 103.56866 | | | | 0.00 | 0 | 500,000,000 |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.40500 | 108.35323 | 10.40500 | 108.26269 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.52500 | 105.76615 | 9.52500 | 105.68507 | | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.02000 | 97.00830 | 10.02000 | 96.93017 | | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.54000 | 92.56147 | 11.54000 | 92.47591 | | | 25,849,600,000,000.00 | 0.00 | 2,240,000,000 | 1,220,000,000 |
| Total COT02 SPOT | | | | | | | | | 25,849,600,000,000.00 | 0.00 | 2,240,000,000 | 1,220,000,000 |
| Total For COT02 | | | | | | | | | 25,849,600,000,000.00 | 0.00 | 2,240,000,000 | 1,220,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.49500 | 91.65331 | 11.49500 | 91.56893 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.96000 | 11.96000 | 11.96000 | 98.70770 | | | | 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 | 100.26608 | | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.36810 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 100.43619 | | | | 0.00 | 0 | 0 |
| Total DENG83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG83 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 23/09/2019 Spot Bond | | | | | 0.00000 | 100.09645 | | | | 0.00 | 0 | 0 |
| Total DENG84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG84 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.18060 | | | | 0.00 | 0 | 0 |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 27/09/2019 Spot Bond | | | | | 0.00000 | 100.04456 | | | | 0.00 | 0 | 0 |
| Total DENG86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG86 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.02367 | | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.02518 | | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/12/2019 Spot Bond | | | | | 0.00000 | 100.43621 | | | | 0.00 | 0 | 0 |
| Total DENG89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG89 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.39876 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total DENG90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/12/2019 Spot Bond | | | | | 0.00000 | 87.41315 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DOL01: On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.41799 | | | 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 | 100.87354 | | | 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 | 101.16468 | | | 0.00 | 0 | 0 |
| Total DSY02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02 | | | | | | | | | 0.00 | 0 | 0 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.78500 | 9.78500 | 9.78500 | 106.54857 | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.89199 | | | 0.00 | 0 | 0 |
| Total DSY04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY04 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 8.29000 | 104.02694 | 8.29000 | 103.95732 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 8.12000 | 102.44002 | 8.12000 | 102.37247 | | | 0.00 | 0 | 100,000,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 55.95907 | 100.00000 | 55.58426 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 8.87500 | 104.54399 | 8.87500 | 104.46879 | | 541,190,400,000.00 | | 60,979,200 | 1,957,677,800 |
| Total DV23 SPOT | | | | | | | | 541,190,400,000.00 | | 60,979,200 | 1,957,677,800 |
| Total For DV23 | | | | | | | | 541,190,400,000.00 | | 60,979,200 | 1,957,677,800 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.54835 | 100.00000 | 14.45091 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.54835 | 100.00000 | 14.45091 | | | 0.00 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|----------------------|
| DV24 On 18/02/2024 Spot Bond | | | 9.18500 | 103.05710 | 9.18500 | 102.98043 | | | 1,355,706,000,000.00 | 147,600,000 | 86,900,000 |
| Total DV24 SPOT | | | | | | | | | 1,355,706,000,000.00 | 147,600,000 | 86,900,000 |
| Total For DV24 | | | | | | | | | 1,355,706,000,000.00 | 147,600,000 | 86,900,000 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.10391 | 9.69000 | 101.02466 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.10391 | 9.69000 | 101.02466 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.22500 | 94.53046 | 11.22500 | 94.44494 | | | 0.00 | 0 | 100,000,000 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.14975 | 10.10000 | 101.06719 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.14975 | 10.10000 | 101.06719 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.86535 | | | 0.00 | 10,600,000,000 | 5,300,000,000 |
| Total DVF19 SPOT | | | | | | | | | 0.00 | 10,600,000,000 | 5,300,000,000 |
| Total For DVF19 | | | | | | | | | 0.00 | 10,600,000,000 | 5,300,000,000 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 101.01562 | | | 0.00 | 800,000,000 | 400,000,000 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For DVF20 | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| DVF20I On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.30818 | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | 0.00 | 0 | 0 |
| DVF20I On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.89633 | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | 0.00 | 0 | 0 |
| DVF20I On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.59170 | | | 0.00 | 0 | 0 |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20D | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.71679 | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.62507 | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22I On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.39997 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.52432 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.59956 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 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 |
| E170 On 01/08/2020 Spot Bond | | | 7.92000 | 109.12107 | 7.92000 | 109.05085 | | | | 0.00 | 0 | 0 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 44.65865 | 100.00000 | 44.35953 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 8.18000 | 101.78285 | 8.18000 | 101.71635 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 8.60500 | 103.39701 | 8.60500 | 103.32601 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 9.48500 | 102.28052 | 9.48500 | 102.20329 | | | | 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 | | | 4.39000 | 102.40002 | 4.39000 | 102.38188 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 4.08000 | 95.05633 | 4.08000 | 95.04133 | | | | 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 | 123.35914 | 2.25000 | 123.35810 | | | | 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 | | | 4.05500 | 128.55273 | 4.05500 | 128.53270 | | | | 0.00 | 0 | 3,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| EL29 On 19/11/2029 Spot Bond | | | 4.07500 | 114.33912 | 4.07500 | 114.32112 | | | | 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 | | | 4.07500 | 111.95455 | 4.07500 | 111.93694 | | | | 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 | | | 4.05000 | 104.33502 | 4.05000 | 104.31900 | | | | 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 | | | 4.05000 | 96.54694 | 4.05000 | 96.53195 | | | | 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 | 123.35914 | 2.25000 | 123.35810 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 8.32500 | 104.56542 | 8.32500 | 104.49477 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 8.29500 | 104.87126 | 8.29500 | 104.80180 | | | | 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 | | | 10.51500 | 102.29185 | 10.51500 | 102.20501 | | | | 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 | | | 10.98500 | 10.98500 | 10.98500 | 97.32475 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 11.03500 | 11.03500 | 11.03500 | 103.42821 | | | | 0.00 | 0 | 1,333,333,200 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 1,333,333,200 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 1,333,333,200 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.61500 | 10.61500 | 10.61500 | 101.72987 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 10/07/2027 Spot Bond | | | 10.46500 | 10.46500 | 10.46500 | 102.35245 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 17/07/2032 Spot Bond | | | 11.24500 | 11.24500 | 11.24500 | 87.49568 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.84198 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.71820 | | | | 0.00 | 0 | 0 |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 100.48490 | | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX03 On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | | | 0.00000 | 99.92239 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.60983 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.73254 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.51610 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.22443 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.94421 | | | | 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 | 100.71974 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.63263 | | | | 0.00 | 0 | 0 |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.52424 | | | | 0.00 | 0 | 200,000,000 |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| EPF016 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.53311 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.39594 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 01/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U 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 28/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF07U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF07U 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 06/09/2019 Spot Bond | | | | | 0.00000 | 100.52956 | | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC39 On 03/04/2019 Spot Bond | | | | | 0.00000 | 100.14060 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--------------------|--------------------|---------------|
| Total EPFC40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC40 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 06/11/2019 Spot Bond | | | | | 0.00000 | 101.17004 | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.57558 | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 101.95584 | | | 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 | 101.67548 | | | 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 |
| EQT01 On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 40,000,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total EQT01U SPOT | | | | | | | | 10,000,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For EQT01U | | | | | | | | 10,000,000,000,000.00 | 400,000,000 | 200,000,000 | |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.97137 | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.00335 | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.02410 | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.10891 | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.67144 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For ERSA21 | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| ERSA2 On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.00754 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.13278 | | | 0.00 | 0 | 100,000,000 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.93452 | | | 0.00 | 0 | 0 |
| Total ERSA24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.96617 | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 9.03500 | 104.85609 | 9.03500 | 104.77933 | | 666,020,446,000.00 | | 73,715,600 | 3,087,099,200 |
| Total ES23 SPOT | | | | | | | | 666,020,446,000.00 | | 73,715,600 | 3,087,099,200 |
| Total For ES23 | | | | | | | | 666,020,446,000.00 | | 73,715,600 | 3,087,099,200 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.79501 | 10.00000 | 101.71273 | | 0.00 | | 0 | 0 |
| Total ES23/R2023 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | 0.00 | | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 9.99500 | 89.35806 | 9.99500 | 89.28626 | | 1,060,751,359,000.00 | | 106,128,200 | 5,076,950,900 |
| Total ES26 SPOT | | | | | | | | 1,060,751,359,000.00 | | 106,128,200 | 5,076,950,900 |
| Total For ES26 | | | | | | | | 1,060,751,359,000.00 | | 106,128,200 | 5,076,950,900 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 99.97885 | 7.85000 | 99.91542 | | 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 | | | 10.94500 | 75.60902 | 10.98000 | 75.33919 | | 1,343,126,620,000.00 | | 122,716,000 | 22,000,001,500 |
| Total ES33 SPOT | | | | | | | | 1,343,126,620,000.00 | | 122,716,000 | 22,000,001,500 |
| Total For ES33 | | | | | | | | 1,343,126,620,000.00 | | 122,716,000 | 22,000,001,500 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.34071 | 7.50000 | 100.28050 | | 0.00 | | 0 | 0 |
| Total ES33/R209 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ES33/R209 | | | | | | | | 0.00 | | 0 | 0 |
| ES42 On 25/04/2042 Spot Bond | | | 11.25500 | 81.15653 | 11.25500 | 81.08332 | | 17,511,911,114,000.00 | | 1,555,922,800 | 4,956,085,000 |

| 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 ES42 SPOT | | | | | | | | | 17,511,911,114,000.00 | 1,555,922,800 | 4,956,085,000 |
| Total For ES42 | | | | | | | | | 17,511,911,114,000.00 | 1,555,922,800 | 4,956,085,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.67938 | 8.50000 | 103.60828 | | | 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 | 101.71018 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | | 0.00000 | 100.99171 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.22342 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.23042 | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 12.25784 | 100.00000 | 12.16598 | | | 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 | 19.98860 | 100.00000 | 19.83883 | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.77759 | | | | 0.00 | 0 | 200,000,000 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FIFB09 On 27/06/2019 Spot Bond | | | | | 0.00000 | 100.04590 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.57886 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.42640 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 101.08860 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.20968 | | | | 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 | 100.90653 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|-------------------|
| Total FIFB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| FNT006 On 03/05/2019 Spot Bond | | | | | 0.00000 | 101.64712 | | | 0.00 | 0 | 0 |
| Total FNT006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT006 | | | | | | | | | 0.00 | 0 | 0 |
| FNT008 On 14/06/2019 Spot Bond | | | | | 0.00000 | 101.07795 | | | 0.00 | 0 | 0 |
| Total FNT008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT008 | | | | | | | | | 0.00 | 0 | 0 |
| FNT009 On 07/05/2019 Spot Bond | | | | | 0.00000 | 100.74082 | | | 0.00 | 0 | 0 |
| Total FNT009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT009 | | | | | | | | | 0.00 | 0 | 0 |
| FNT011 On 06/06/2019 Spot Bond | | | | | 0.00000 | 100.42616 | | | 0.00 | 0 | 0 |
| Total FNT011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT011 | | | | | | | | | 0.00 | 0 | 0 |
| FNTA10 On 03/06/2019 Spot Bond | | | | | 0.00000 | 100.06863 | | | 0.00 | 0 | 0 |
| Total FNTA10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTA10 | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 100.82854 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 102.01466 | | | 0.00 | 10,000,000 | 10,000,000 |
| Total FRB13 SPOT | | | | | | | | | 0.00 | 10,000,000 | 10,000,000 |
| Total For FRB13 | | | | | | | | | 0.00 | 10,000,000 | 10,000,000 |
| FRB14 On 02/06/2021 Spot Bond | | | 9.99500 | 9.99500 | 9.99500 | 103.19581 | | 1,803,098,000,000.00 | 180,400,000 | 285,100,000 | |
| Total FRB14 SPOT | | | | | | | | 1,803,098,000,000.00 | 180,400,000 | 285,100,000 | |
| Total For FRB14 | | | | | | | | 1,803,098,000,000.00 | 180,400,000 | 285,100,000 | |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 102.61658 | | | 0.00 | 0 | 0 |

| Contract 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 | 0 | 0 |
| Total For FRB15 | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 104.55709 | | | 0.00 | 3,538,100,000 | 1,769,050,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 3,538,100,000 | 1,769,050,000 |
| Total For FRB16 | | | | | | | | | 0.00 | 3,538,100,000 | 1,769,050,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 106.71788 | | | 0.00 | 0 | 250,000,000 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 250,000,000 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 106.56412 | | | 0.00 | 0 | 120,000,000 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For FRB18 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.69500 | 108.66933 | 10.69500 | 108.57606 | | | 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 | 106.12621 | | | 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 | 103.39845 | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 106.05377 | | | 0.00 | 30,000,000 | 240,000,000 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 30,000,000 | 240,000,000 |
| Total For FRB22 | | | | | | | | | 0.00 | 30,000,000 | 240,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.89786 | | | 0.00 | 0 | 0 |
| Total FRB23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB23 | | | | | | | | | 0.00 | 0 | 0 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 102.27048 | | | 0.00 | 0 | 670,000,000 |
| Total FRB24 SPOT | | | | | | | | | 0.00 | 0 | 670,000,000 |
| Total For FRB24 | | | | | | | | | 0.00 | 0 | 670,000,000 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 100.31593 | | | 0.00 | 660,000,000 | 440,000,000 |
| Total FRB25 SPOT | | | | | | | | | 0.00 | 660,000,000 | 440,000,000 |
| Total For FRB25 | | | | | | | | | 0.00 | 660,000,000 | 440,000,000 |
| FRB122 On 31/01/2022 Spot Bond | | | 3.69500 | 152.93838 | 3.69500 | 152.91903 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-----------------------|
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.82000 | 3.82000 | 3.82000 | 289.25401 | | | 534,800,000,000.00 | 140,000,000 | 1,250,000,000 |
| Total FRBI23 SPOT | | | | | | | | | 534,800,000,000.00 | 140,000,000 | 1,250,000,000 |
| Total For FRBI23 | | | | | | | | | 534,800,000,000.00 | 140,000,000 | 1,250,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.83000 | 3.83000 | 3.83000 | 128.00499 | | | 2,245,912,000,000.00 | 586,400,000 | 4,826,600,000 |
| Total FRBI25 SPOT | | | | | | | | | 2,245,912,000,000.00 | 586,400,000 | 4,826,600,000 |
| Total For FRBI25 | | | | | | | | | 2,245,912,000,000.00 | 586,400,000 | 4,826,600,000 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.00000 | 173.31159 | 4.00000 | 173.28579 | | | 0.00 | 0 | 10,030,000,000 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 10,030,000,000 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 10,030,000,000 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.33500 | 4.33500 | 4.33500 | 90.39774 | | | 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 | | | 4.41000 | 4.41000 | 4.41000 | 204.23336 | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.72500 | 88.01585 | 4.72500 | 87.99760 | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI50 On 31/12/2050 Spot Bond | | | 4.76000 | 89.84743 | 4.76000 | 89.82849 | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 8.41000 | 8.41000 | 8.41000 | 87.26191 | | | 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 | | | 9.41000 | 9.41000 | 9.41000 | 60.43788 | | | 0.00 | 0 | 1,580,000,000 |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 1,580,000,000 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 1,580,000,000 |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.46000 | 9.46000 | 9.46000 | 59.65332 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12 On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC12U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.75500 | 4.75500 | 4.75500 | 121.78583 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.08249 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.25475 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.29537 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | | 0.00000 | 99.91297 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.24794 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.29748 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 104.59164 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FRC21(On 20/12/2019 Spot Bond | | | | | 0.00000 | 100.24385 | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.25596 | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.40320 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total FRC215 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For FRC215 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| FRC21(On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.33760 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total FRC219 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For FRC219 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| FRC22(On 31/01/2022 Spot Bond | | | 4.34500 | 150.29891 | 4.34500 | 150.27196 | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 20/05/2020 Spot Bond | | | | | 0.00000 | 100.93680 | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 31/01/2022 Spot Bond | | | 5.20500 | 146.89068 | 5.20500 | 146.85411 | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.34503 | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 08/02/2020 Spot Bond | | | | | 0.00000 | 102.00148 | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.37460 | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 08/02/2020 Spot Bond | | | | | 0.00000 | 102.28565 | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC23(On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.02100 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.23471 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 101.92688 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 101.78914 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.61884 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 102.84367 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.58255 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.87411 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 102.17617 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 101.71414 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.05464 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.86502 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC25 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.27862 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.37943 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.32828 | | | | 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 | 103.82832 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.04353 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.76286 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 06/11/2023 Spot Bond | | | 3.33700 | 3.33700 | 3.33700 | 107.61345 | | | | 0.00 | 0 | 0 |
| Total FRC259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC259 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 27/02/2023 Spot Bond | | | 3.45500 | 106.45910 | 3.45500 | 106.44770 | | | | 0.00 | 0 | 0 |
| Total FRC260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC260 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.87863 | | | | 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 | 101.82480 | | | | 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 | 102.15993 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.27468 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 23/08/2019 Spot Bond | | | | | 0.00000 | 100.73830 | | | | 0.00 | 0 | 0 |
| Total FRC266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC266 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 104.47465 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.50652 | | | | 0.00 | 0 | 0 |
| Total FRC269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC269 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 16/11/2019 Spot Bond | | | | | 0.00000 | 100.88716 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.47811 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 101.51121 | | | | 0.00 | 0 | 600,000,000 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 104.04405 | 9.80000 | 103.96159 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.41558 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.41650 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.59915 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.04156 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRC27(On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.88716 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.24368 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 03/09/2019 Spot Bond | | | | | 0.00000 | 100.86829 | | | | 0.00 | 0 | 0 |
| Total FRC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC281 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 102.11681 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.64855 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.39216 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.22521 | | | | 0.00 | 0 | 210,000,000 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| FRC28(On 27/02/2023 Spot Bond | | | 3.66000 | 3.66000 | 3.66000 | 99.45903 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.23829 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.23829 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.22377 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.25093 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC29 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.59902 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 100.24439 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.98500 | 4.98500 | 4.98500 | 147.71943 | | | | 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 | | | 4.92500 | 4.92500 | 4.92500 | 147.95650 | | | | 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 | | | 4.90500 | 4.90500 | 4.90500 | 148.03563 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD16 On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD16U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD17 On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD18 On 15/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD18U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD19 On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD19U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD20 On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD20U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD21 On 31/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD21U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD22 On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD22U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| 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 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.76000 | 85.36106 | 4.76000 | 85.34343 | | | | 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 | | | 4.65500 | 99.24473 | 4.65500 | 99.22444 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | | 0.00000 | 101.92980 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.20279 | | | | 0.00 | 4,730,000,000 | 2,365,000,000 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 4,730,000,000 | 2,365,000,000 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 4,730,000,000 | 2,365,000,000 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.79813 | | | | 0.00 | 0 | 1,000,000,000 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.77295 | | | | 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 | 101.81930 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.01154 | | | 0.00 | 0 | 0 |
| Total FRJ24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ24 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.07291 | | | 0.00 | 0 | 6,180,000,000 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 6,180,000,000 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 6,180,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.00833 | | | 0.00 | 0 | 0 |
| Total FRJ26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ26 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.65814 | | | 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 | 101.05107 | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | 0.00 | 0 | 0 |
| FRS01U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS02U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 3.54800 | 3.54800 | 3.54800 | 97.56738 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 110.61722 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.49696 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.49696 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 4.04000 | 108.40668 | 4.04000 | 108.38993 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS10 On 07/12/2033 Spot Bond | | | 4.08000 | 211.89485 | 4.08000 | 211.86179 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 4.83000 | 96.81140 | 4.83000 | 96.79025 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 07/12/2033 Spot Bond | | | 4.11000 | 4.11000 | 4.11000 | 211.15404 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 29/04/2019 Spot Bond | | | | | 0.00000 | 101.74404 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2025 Spot Bond | | | 4.30500 | 124.78958 | 4.30500 | 124.76761 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 3.70500 | 113.82629 | 3.70500 | 113.81180 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 4.48000 | 101.75293 | 4.48000 | 101.73357 | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 07/12/2033 Spot Bond | | | 4.23000 | 208.38688 | 4.23000 | 208.35180 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 07/12/2033 Spot Bond | | | 4.28000 | 207.23333 | 4.28000 | 207.19767 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2025 Spot Bond | | | 3.83500 | 159.60112 | 3.83500 | 112.03499 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 07/12/2033 Spot Bond | | | 4.31000 | 206.54498 | 4.31000 | 206.50893 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2038 Spot Bond | | | 5.40000 | 89.37625 | 5.40000 | 89.35261 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS126 On 31/03/2028 Spot Bond | | | 5.10500 | 158.98353 | 5.10500 | 158.94572 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 4.93000 | 95.45362 | 4.93000 | 95.43199 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 4.62500 | 165.03448 | 4.62500 | 165.00159 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 4.68500 | 164.26389 | 4.68500 | 164.23036 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 4.82000 | 195.26197 | 4.82000 | 195.21987 | | | | 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 | 97.45755 | | | | 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 | | | 4.86000 | 96.40160 | 4.86000 | 96.38030 | | | | 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 | | | 5.11500 | 5.11500 | 5.11500 | 92.98018 | | | | 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 | | | 4.64000 | 99.45676 | 4.64000 | 99.43655 | | | | 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 | | | 4.49500 | 166.71828 | 4.49500 | 166.68681 | | | | 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 | | | 4.59000 | 200.25392 | 4.59000 | 200.21443 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 4.62500 | 165.03448 | 4.62500 | 165.00159 | | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS14: On 31/03/2028 Spot Bond | | | 4.62500 | 165.03448 | 4.62500 | 165.00159 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.91500 | 161.34783 | 4.91500 | 161.31193 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2025 Spot Bond | | | 4.60500 | 122.79532 | 4.60500 | 122.77071 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2022 Spot Bond | | | 4.04500 | 151.51024 | 4.04500 | 151.48677 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.97500 | 160.59689 | 4.97500 | 160.56037 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 5.01500 | 160.09848 | 5.01500 | 160.06156 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/01/2025 Spot Bond | | | 4.57500 | 122.99311 | 4.57500 | 122.96877 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 4.43500 | 167.50203 | 4.43500 | 167.47121 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 5.02500 | 5.02500 | 5.02500 | 159.93714 | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 20/06/2022 Spot Bond | | | | | 0.00000 | 28.52749 | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 06/06/2023 Spot Bond | | | | | 0.00000 | 34.95396 | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 06/06/2024 Spot Bond | | | | | 0.00000 | 39.84548 | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS16 On 06/06/2025 Spot Bond | | | | | 0.00000 | 43.94788 | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 20/06/2022 Spot Bond | | | | | 0.00000 | 23.47359 | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2023 Spot Bond | | | | | 0.00000 | 28.80479 | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2024 Spot Bond | | | | | 0.00000 | 33.67851 | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2025 Spot Bond | | | | | 0.00000 | 37.62211 | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2021 Spot Bond | | | | | 0.00000 | 12.89282 | | | 0.00 | 0 | 0 |
| Total FRS166 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS166 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2022 Spot Bond | | | | | 0.00000 | 17.05158 | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2022 Spot Bond | | | | | 0.00000 | 16.78106 | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2021 Spot Bond | | | | | 0.00000 | 13.02537 | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | 0.00 | 0 | 0 |
| FRS17 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | 0.00 | 0 | 0 |
| FRS17 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.74222 | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | 0.00 | 0 | 0 |
| FRS17 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.85016 | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS17: On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 26/01/2024 Spot Bond | | | | | 0.00000 | 28.92958 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 26/01/2024 Spot Bond | | | | | 0.00000 | 28.92955 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 19/07/2024 Spot Bond | | | | | 0.00000 | 40.47602 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 02/08/2019 Spot Bond | | | | | 0.00000 | 109.65925 | | | | 0.00 | 0 | 0 |
| Total FRS178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.86439 | | | | 0.00 | 0 | 0 |
| Total FRS179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.27624 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 19/09/2019 Spot Bond | | | | | 0.00000 | 95.72289 | | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.04839 | | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 04/10/2021 Spot Bond | | | | | 0.00000 | 92.87024 | | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 16/11/2023 Spot Bond | | | | | 0.00000 | 93.41961 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| FRS185 On 20/11/2019 Spot Bond | | | | | 0.00000 | 104.81673 | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 107.61470 | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 111.54388 | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 23/01/2024 Spot Bond | | | | | 0.00000 | 113.55245 | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | 0.00 | 0 | 0 |
| FRS189 On 03/09/2019 Spot Bond | | | | | 0.00000 | 104.29169 | | | 0.00 | 0 | 0 |
| Total FRS189 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS189 | | | | | | | | | 0.00 | 0 | 0 |
| FRS190 On 16/03/2020 Spot Bond | | | | | 0.00000 | 102.67769 | | | 0.00 | 0 | 0 |
| Total FRS190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS190 | | | | | | | | | 0.00 | 0 | 0 |
| FRS191 On 16/03/2020 Spot Bond | | | | | 0.00000 | 103.82385 | | | 0.00 | 0 | 0 |
| Total FRS191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS191 | | | | | | | | | 0.00 | 0 | 0 |
| FRS192 On 19/03/2020 Spot Bond | | | | | 0.00000 | 99.85849 | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | 0.00 | 0 | 0 |
| FRS193 On 23/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.73000 | 3.73000 | 3.73000 | 290.31782 | | 1,918,712,000,000.00 | 514,400,000 | 257,200,000 | |
| Total FRS36 SPOT | | | | | | | | 1,918,712,000,000.00 | 514,400,000 | 257,200,000 | |
| Total For FRS36 | | | | | | | | 1,918,712,000,000.00 | 514,400,000 | 257,200,000 | |
| FRS37 On 07/12/2023 Spot Bond | | | 3.62000 | 3.62000 | 3.62000 | 291.62442 | | 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 | | | 4.34000 | 4.34000 | 4.34000 | 283.19868 | | 0.00 | 0 | 0 | |
| Total FRS43 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRS43 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| FRS46 On 31/01/2022 Spot Bond | | | 3.83500 | 152.36518 | 3.83500 | 152.34417 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 101.46352 | | | 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 | | | 3.53500 | 153.59664 | 3.53500 | 153.57922 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.30863 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 3.88000 | 104.42080 | 3.88000 | 104.40603 | | | 0.00 | 0 | 0 |
| Total FRS64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 3.60000 | 79.61220 | 3.60000 | 111.07296 | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 3.76500 | 3.76500 | 3.76500 | 128.45533 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 3.79500 | 3.79500 | 3.79500 | 128.24726 | | | 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 | | | 4.53000 | 4.53000 | 4.53000 | 281.02432 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 7.70000 | 104.16490 | 7.70000 | 104.09970 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.10500 | 100.89408 | 8.10500 | 100.82803 | | 311,232,000,000.00 | | 38,400,000 | 9,600,000 |
| Total FRX20 SPOT | | | | | | | | 311,232,000,000.00 | | 38,400,000 | 9,600,000 |
| Total For FRX20 | | | | | | | | 311,232,000,000.00 | | 38,400,000 | 9,600,000 |
| FRX23 On 28/02/2023 Spot Bond | | | 8.68500 | 8.68500 | 8.68500 | 97.54784 | | 24,666,268,500,000.00 | | 2,840,100,000 | 1,420,050,000 |
| Total FRX23 SPOT | | | | | | | | 24,666,268,500,000.00 | | 2,840,100,000 | 1,420,050,000 |
| Total For FRX23 | | | | | | | | 24,666,268,500,000.00 | | 2,840,100,000 | 1,420,050,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| FRX24 On 10/12/2024 Spot Bond | | | 9.11500 | 110.41711 | 9.11500 | 110.33602 | | | 19,218,066,000,000.00 | 2,108,400,000 | 2,467,100,000 |
| Total FRX24 SPOT | | | | | | | | | 19,218,066,000,000.00 | 2,108,400,000 | 2,467,100,000 |
| Total For FRX24 | | | | | | | | | 19,218,066,000,000.00 | 2,108,400,000 | 2,467,100,000 |
| FRX25 On 26/07/2025 Spot Bond | | | 9.74500 | 101.74725 | 9.74500 | 101.66705 | | | 0.00 | 0 | 0 |
| Total FRX25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX25 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.48500 | 100.07922 | 9.48500 | 100.00282 | | | 8,141,924,000,000.00 | 858,400,000 | 1,524,600,000 |
| Total FRX26 SPOT | | | | | | | | | 8,141,924,000,000.00 | 858,400,000 | 1,524,600,000 |
| Total For FRX26 | | | | | | | | | 8,141,924,000,000.00 | 858,400,000 | 1,524,600,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.58500 | 103.98668 | 9.58500 | 103.90734 | | | 3,258,900,000,000.00 | 340,000,000 | 170,000,000 |
| Total FRX27 SPOT | | | | | | | | | 3,258,900,000,000.00 | 340,000,000 | 170,000,000 |
| Total For FRX27 | | | | | | | | | 3,258,900,000,000.00 | 340,000,000 | 170,000,000 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.86500 | 103.32048 | 9.86500 | 103.23806 | | | 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 | | | 10.02500 | 99.79711 | 10.02500 | 99.71624 | | | 0.00 | 0 | 1,520,000,000 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 1,520,000,000 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 1,520,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.27500 | 95.75188 | 10.27500 | 95.67241 | | | 2,422,845,000,000.00 | 235,800,000 | 1,117,900,000 |
| Total FRX31 SPOT | | | | | | | | | 2,422,845,000,000.00 | 235,800,000 | 1,117,900,000 |
| Total For FRX31 | | | | | | | | | 2,422,845,000,000.00 | 235,800,000 | 1,117,900,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.33500 | 101.33493 | 10.33500 | 101.25097 | | | 0.00 | 0 | 1,310,000,000 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 1,310,000,000 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 1,310,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.31500 | 76.07795 | 11.31500 | 76.00897 | | | 0.00 | 0 | 600,000,000 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| FS2A5 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.89942 | | | 0.00 | 569,544,874 | 569,544,874 |
| Total FS2A5 SPOT | | | | | | | | | 0.00 | 569,544,874 | 569,544,874 |
| Total For FS2A5 | | | | | | | | | 0.00 | 569,544,874 | 569,544,874 |
| FS2B1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.93837 | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.97032 | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2D1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 101.11289 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.99961 | | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.31113 | | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------|
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.80556 | | | | 0.00 | 0 | 0 |
| Total FS6A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.15044 | | | | 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 | 100.86057 | | | | 0.00 | 600,000,000 | 0 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 0 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 600,000,000 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.87458 | | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS6D1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS6E1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 102.75108 | | | 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 | 101.84700 | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH2A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH2A1U | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.76262 | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.77126 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.82742 | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.89645 | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.93955 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.07995 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | | 0.00000 | 100.20588 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | | 0.00000 | 101.13832 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.30269 | | | | 0.00 | 0 | 6,460,000,000 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 6,460,000,000 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 6,460,000,000 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 100.91576 | | | | 0.00 | 0 | 100,000,000 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For GRT12 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.73644 | | | | 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 | 101.17965 | | | | 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 | 101.79010 | | | | 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 | 103.24819 | | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 9.41500 | 107.28674 | 9.41500 | 107.20542 | | | | 0.00 | 0 | 180,000,000 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.76271 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.11856 | | | | 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 | 101.08792 | | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 10.29500 | 97.97176 | 10.29500 | 97.89074 | | | | 0.00 | 0 | 600,000,000 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.70492 | | | | 0.00 | 0 | 0 |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.97256 | | | | 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 | 100.42681 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.53242 | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.45623 | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.02139 | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | 0.00 | 0 | 0 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.41215 | | | 0.00 | 0 | 0 |
| Total GRT28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT28 | | | | | | | | | 0.00 | 0 | 0 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.42176 | | | 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 | 100.43385 | | | 0.00 | 0 | 370,000,000 |
| Total GRT30 SPOT | | | | | | | | | 0.00 | 0 | 370,000,000 |
| Total For GRT30 | | | | | | | | | 0.00 | 0 | 370,000,000 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.68828 | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 101.83719 | | | 0.00 | 0 | 0 |
| Total HC2T3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T3 | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.64745 | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-----------------------|
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 101.41728 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total HILB04 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For HILB04 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| HILB05 On 11/07/2019 Spot Bond | | | | | 0.00000 | 101.93841 | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 101.89502 | | | 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 | 101.91822 | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.16701 | | | 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 | 99.99963 | | | 0.00 | 0 | 50,000,000 |
| Total HILB09 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For HILB09 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.49533 | | | 0.00 | 0 | 50,000,000 |
| Total HILB10 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For HILB10 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.34243 | | | 0.00 | 0 | 0 |
| Total HILB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB11 | | | | | | | | | 0.00 | 0 | 0 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.34055 | | | 0.00 | 0 | 25,000,000,000 |
| Total HILB12 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For HILB12 | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| 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 | 105.16600 | 10.00000 | 105.08400 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|----------------------|
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.01663 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | | 0.00000 | 102.03921 | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | | 0.00000 | 101.92472 | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 99.92970 | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.21500 | 104.76739 | 7.21500 | 104.70587 | | | 0.00 | 0 | 4,100,000,000 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 41.74029 | 100.00000 | 41.46072 | | | 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 | | | 4.08000 | 286.25172 | 4.08000 | 286.20706 | | | 0.00 | 0 | 80,000,000 |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | 80,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.26000 | 4.26000 | 4.26000 | 286.74025 | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 3.89000 | 82.70097 | 3.89000 | 97.81564 | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.80000 | 90.01479 | 10.80000 | 89.93635 | | 3,322,080,000,000.00 | 307,600,000 | 2,343,800,000 | |
| Total HWAY34 SPOT | | | | | | | | 3,322,080,000,000.00 | 307,600,000 | 2,343,800,000 | |
| Total For HWAY34 | | | | | | | | 3,322,080,000,000.00 | 307,600,000 | 2,343,800,000 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.58107 | 100.00000 | 10.51019 | | 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 | | | 10.80500 | 89.69467 | 10.80500 | 89.61648 | | 0.00 | 0 | 500,000,000 | |
| Total HWAY35 SPOT | | | | | | | | 0.00 | 0 | 500,000,000 | |
| Total For HWAY35 | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|------------------------|---------------|
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.58087 | 100.00000 | 10.50999 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | | 0.00000 | 101.85610 | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.38998 | | | 0.00 | 0 | 0 |
| Total HWF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF09 | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | 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 | | | 3.17000 | 132.67318 | 3.15500 | 132.77011 | | 199,636,456,000,000.00 | 62,976,800,000 | 148,001,871,800 | |
| Total I2025 SPOT | | | | | | | | 19,636,456,000,000.00 | 62,976,800,000 | 148,001,871,800 | |
| Total For I2025 | | | | | | | | 19,636,456,000,000.00 | 62,976,800,000 | 148,001,871,800 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.26000 | 99.48788 | 3.26000 | 99.47901 | | 161,913,116,000,000.00 | 49,666,600,000 | 53,896,286,900 | |
| Total I2029 SPOT | | | | | | | | 161,913,116,000,000.00 | 49,666,600,000 | 53,896,286,900 | |
| Total For I2029 | | | | | | | | 161,913,116,000,000.00 | 49,666,600,000 | 53,896,286,900 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.26000 | 101.84237 | 3.26000 | 101.83354 | | 308,632,676,000,000.00 | 94,672,600,000 | 119,399,318,400 | |
| Total I2033 SPOT | | | | | | | | 18,632,676,000,000.00 | 94,672,600,000 | 119,399,318,400 | |
| Total For I2033 | | | | | | | | 18,632,676,000,000.00 | 94,672,600,000 | 119,399,318,400 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.31000 | 120.63902 | 3.28000 | 121.16479 | | 268,189,440,000,000.00 | 81,024,000,000 | 200,937,849,700 | |
| Total I2038 SPOT | | | | | | | | 18,189,440,000,000.00 | 81,024,000,000 | 200,937,849,700 | |
| Total For I2038 | | | | | | | | 18,189,440,000,000.00 | 81,024,000,000 | 200,937,849,700 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.35000 | 112.87820 | 3.35000 | 112.86732 | | 317,294,580,000,000.00 | 94,714,800,000 | 177,610,962,800 | |
| Total I2046 SPOT | | | | | | | | 17,294,580,000,000.00 | 94,714,800,000 | 177,610,962,800 | |
| Total For I2046 | | | | | | | | 17,294,580,000,000.00 | 94,714,800,000 | 177,610,962,800 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.38000 | 117.67013 | 3.36000 | 118.14232 | | 169,673,972,000,000.00 | 50,199,400,000 | 322,796,148,210 | |
| Total I2050 SPOT | | | | | | | | 19,673,972,000,000.00 | 50,199,400,000 | 322,796,148,210 | |
| Total For I2050 | | | | | | | | 19,673,972,000,000.00 | 50,199,400,000 | 322,796,148,210 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB107U | | | | | | | | | | 0.00 | 0 | 0 |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB121U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB121U | | | | | | | | | | 0.00 | 0 | 0 |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB122U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB122U | | | | | | | | | | 0.00 | 0 | 0 |
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB125U | | | | | | | | | | 0.00 | 0 | 0 |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB126U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.75947 | | | | 0.00 | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 8.89000 | 8.89000 | 8.89000 | 103.61187 | | | | 0.00 | 0 | 210,000,000 |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.18733 | | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 101.71291 | | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 101.18099 | | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.81549 | | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL109 On 07/12/2023 Spot Bond | | | 4.19000 | 284.97660 | 4.19000 | 284.92961 | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.49188 | | | 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 | 100.83375 | | | 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 | 100.83373 | | | 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 | 100.86766 | | | 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 | 100.85606 | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.20638 | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | 0.00 | 0 | 0 |
| IBL117 On 13/07/2019 Spot Bond | | | | | 0.00000 | 101.67324 | | | 0.00 | 0 | 0 |
| Total IBL117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL117 | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 101.46514 | | | 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 | 100.92423 | | | 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 | 101.70295 | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.99699 | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.01736 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.63500 | 3.63500 | 3.63500 | 153.16620 | | | | 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 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.55500 | 8.55500 | 8.55500 | 100.45697 | | | | 0.00 | 0 | 5,000,000,000 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| IBL50 On 02/08/2020 Spot Bond | | | 8.19000 | 102.57107 | 8.19000 | 102.50286 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.53500 | 103.95534 | 9.53500 | 103.87513 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.93699 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.51464 | | | | 0.00 | 150,000,000 | 2,540,000,000 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 2,540,000,000 |
| Total For IBL64 | | | | | | | | | | 0.00 | 150,000,000 | 2,540,000,000 |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.38318 | | | | 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 | | | 3.68500 | 152.97942 | 3.68500 | 152.96019 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.57790 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 101.24068 | | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| IBL78 On 25/11/2022 Spot Bond | | | 9.62500 | 104.73280 | 9.62500 | 104.65124 | | | 0.00 | 0 | 120,000,000 |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| 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 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | | 0.00000 | 101.03636 | | | 0.00 | 8,480,000,000 | 2,480,000,000 |
| Total IBL85 SPOT | | | | | | | | | 0.00 | 8,480,000,000 | 2,480,000,000 |
| Total For IBL85 | | | | | | | | | 0.00 | 8,480,000,000 | 2,480,000,000 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.77579 | | | 0.00 | 0 | 500,000,000 |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| IBL87 On 20/05/2019 Spot Bond | | | 7.97500 | 103.76409 | 7.97500 | 103.69683 | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 8.49500 | 107.23858 | 8.49500 | 107.16467 | | | 0.00 | 0 | 200,000,000 |
| Total IBL88 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For IBL88 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 29.74376 | 100.00000 | 29.54454 | | | 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 | 100.79877 | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 101.79379 | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | | 0.00000 | 100.61266 | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.74256 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 100.43495 | | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 99.88876 | | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.73463 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 9.01500 | 103.98779 | 9.01500 | 103.91225 | | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 10.00340 | 100.00000 | 9.93639 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCC02 On 26/04/2019 Spot Bond | | | | | 0.00000 | 101.33937 | | | | 0.00 | 0 | 0 |
| Total IDCC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.34500 | 103.67294 | 8.34500 | 103.60310 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 101.08665 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.66500 | 102.86182 | 9.66500 | 102.78140 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.05874 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IDCG08 On 13/05/2030 Spot Bond | | | 11.72500 | 101.54415 | 11.72500 | 101.38848 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.96066 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.59116 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.09500 | 107.14611 | 10.09500 | 107.05917 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.78004 | | | | 0.00 | 5,600,000,000 | 2,800,000,000 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 5,600,000,000 | 2,800,000,000 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 5,600,000,000 | 2,800,000,000 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.80269 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 101.05192 | | | | 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 | 101.47671 | | | | 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 | 101.17395 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.19764 | | | | 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 | 100.39810 | | | | 0.00 | 0 | 0 |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.41412 | | | | 0.00 | 0 | 0 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 101.78935 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.33922 | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | 0.00 | 0 | 0 |
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 5.18959 | 100.00000 | 7.37021 | | | 0.00 | 0 | 0 |
| Total IDCP2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP2U | | | | | | | | | 0.00 | 0 | 0 |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP3U | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 8.99500 | 101.45585 | 8.99500 | 101.38229 | | | 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 | | | 7.14500 | 107.08376 | 7.14500 | 107.02181 | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN303U On 01/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN303U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN303U | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | 0.00 | 0 | 0 |
| IN386U On 15/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN386U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN386U | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | 0.00 | 0 | 0 |
| IN398U On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN398U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN398U | | | | | | | | | 0.00 | 0 | 0 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN399U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN399U | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 69.71813 | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | | 0.00000 | 107.77348 | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.69792 | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.34378 | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.43738 | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.66034 | | | | 0.00 | 0 | 0 |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | 0 |
| ING384 On 30/09/2020 Spot Bond | | | | | 0.00000 | 83.57036 | | | | 0.00 | 0 | 0 |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | 0 |
| ING394 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.28257 | | | | 0.00 | 0 | 0 |
| Total ING394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING394 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.80784 | | | | 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 | 102.64136 | | | | 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 | 102.03992 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 10.79500 | 104.95257 | 10.79500 | 104.86116 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 102.27740 | | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPC22U On 08/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC22U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | | 0.00000 | 100.01998 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.61253 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.50804 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.27492 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.16692 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.16878 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.17065 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.26263 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.04997 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.37133 | | | | 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 | 101.27007 | | | | 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 | 101.77414 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 101.12546 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.13771 | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.09533 | | | 0.00 | 0 | 0 |
| Total IPF30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 100.09773 | | | 0.00 | 0 | 0 |
| Total IPF31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC21 On 25/04/2019 Spot Bond | | | | | 0.00000 | 101.31264 | | | 0.00 | 0 | 0 |
| Total IPFC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC21 | | | | | | | | | 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 | 100.45372 | 2.75000 | 100.43099 | | | 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 | | | 6.58000 | 141.92214 | 6.58000 | 141.87170 | | 4,382,280,000,000.00 | 666,000,000 | 333,000,000 | |
| Total IV019 SPOT | | | | | | | | 4,382,280,000,000.00 | 666,000,000 | 333,000,000 | |
| Total For IV019 | | | | | | | | 4,382,280,000,000.00 | 666,000,000 | 333,000,000 | |
| IV025 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.69702 | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 99.75607 | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 5.15500 | 5.15500 | 5.15500 | 119.20296 | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IV030A On 31/01/2025 Spot Bond | | | 5.15500 | 5.15500 | 5.15500 | 119.20296 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.50146 | | | | 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 | 101.86020 | | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 10.69500 | 104.58640 | 10.69500 | 104.49614 | | | | 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 | 106.48817 | | | | 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 | 102.06806 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.12466 | | | | 0.00 | 0 | 0 |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | 0 |
| IV039 On 31/01/2022 Spot Bond | | | 5.78500 | 5.78500 | 5.78500 | 144.60196 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 104.98714 | | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 11.04500 | 102.06320 | 11.04500 | 101.97379 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 106.93431 | | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 10.93500 | 10.93500 | 10.93500 | 107.89942 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|--------------------|---------------|
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.76976 | | | 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 | | | 4.78500 | 148.54337 | 4.78500 | 148.51145 | | 6,053,982,000,000.00 | 1,265,200,000 | 316,300,000 | |
| Total IV045 SPOT | | | | | | | | 6,053,982,000,000.00 | 1,265,200,000 | 316,300,000 | |
| Total For IV045 | | | | | | | | 6,053,982,000,000.00 | 1,265,200,000 | 316,300,000 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.30590 | | 0.00 | 0 | 700,000,000 | |
| Total IV046 SPOT | | | | | | | | 0.00 | 0 | 700,000,000 | |
| Total For IV046 | | | | | | | | 0.00 | 0 | 700,000,000 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 100.09400 | | 0.00 | 660,000,000 | 440,000,000 | |
| Total IV050 SPOT | | | | | | | | 0.00 | 660,000,000 | 440,000,000 | |
| Total For IV050 | | | | | | | | 0.00 | 660,000,000 | 440,000,000 | |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IV100U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV100U | | | | | | | | 0.00 | 0 | 0 | |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IV115U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV115U | | | | | | | | 0.00 | 0 | 0 | |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IV118U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV118U | | | | | | | | 0.00 | 0 | 0 | |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IV125U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV125U | | | | | | | | 0.00 | 0 | 0 | |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IV142U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV142U | | | | | | | | 0.00 | 0 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.28000 | 156.84089 | 5.28000 | 156.80140 | | 8,395,200,000,000.00 | 1,590,000,000 | 397,500,000 | |
| Total IV19A SPOT | | | | | | | | 8,395,200,000,000.00 | 1,590,000,000 | 397,500,000 | |
| Total For IV19A | | | | | | | | 8,395,200,000,000.00 | 1,590,000,000 | 397,500,000 | |
| IVA698 On 09/11/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 7.35000 | | 0.00 | 0 | 0 | |
| Total IVA698 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVA698 | | | | | | | | 0.00 | 0 | 0 | |
| IVA885 On 11/04/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.65421 | | 0.00 | 0 | 0 | |
| Total IVA885 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVA885 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVA887 On 25/04/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.37124 | | | | 0.00 | 0 | 0 |
| Total IVA887 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA887 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA888 On 02/05/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 99.22010 | | | | 0.00 | 0 | 0 |
| Total IVA888 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA888 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA889 On 09/05/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 99.07776 | | | | 0.00 | 0 | 0 |
| Total IVA889 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA889 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA890 On 16/05/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.93583 | | | | 0.00 | 0 | 0 |
| Total IVA890 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA890 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA892 On 29/05/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.65598 | | | | 0.00 | 0 | 0 |
| Total IVA892 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA892 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA893 On 06/06/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.49306 | | | | 0.00 | 0 | 0 |
| Total IVA893 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA893 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA894 On 13/06/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.35094 | | | | 0.00 | 0 | 0 |
| Total IVA894 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA894 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA895 On 20/06/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.20923 | | | | 0.00 | 0 | 0 |
| Total IVA895 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA895 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | | 0.00000 | 99.88518 | | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.93258 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.93097 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.31798 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 8.44500 | 102.13999 | 8.44500 | 102.07085 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 81.09432 | 100.00000 | 80.58107 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 8.56500 | 103.32502 | 8.56500 | 103.25323 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.90188 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 100.48783 | | | | 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 | 101.31012 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | | 0.00000 | 101.72552 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | | 0.00000 | 102.23550 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.82858 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 9.41500 | 106.62891 | 9.41500 | 106.54809 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.99975 | | | 0.00 | 0 | 50,000,000 |
| Total IVC097 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For IVC097 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.56903 | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.99974 | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 100.53422 | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.40485 | | | 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 | 99.99975 | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | 0.00 | 0 | 0 |
| IVC108 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.57578 | | | 0.00 | 0 | 0 |
| Total IVC108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC108 | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.97593 | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | 0.00 | 0 | 0 |
| IVC110 On 19/05/2021 Spot Bond | | | 9.06500 | 104.90813 | 9.06500 | 104.83108 | | | 0.00 | 0 | 200,000,000 |
| Total IVC110 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For IVC110 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 100.91024 | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.38933 | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.03499 | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC126 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.46259 | | | 0.00 | 0 | 0 |
| Total IVC126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC126 | | | | | | | | | 0.00 | 0 | 0 |
| IVC130 On 23/04/2019 Spot Bond | | | | | 0.00000 | 101.59027 | | | 0.00 | 0 | 0 |
| Total IVC130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC130 | | | | | | | | | 0.00 | 0 | 0 |
| IVC131 On 08/05/2019 Spot Bond | | | | | 0.00000 | 101.30785 | | | 0.00 | 0 | 0 |
| Total IVC131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC131 | | | | | | | | | 0.00 | 0 | 0 |
| IVC132 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.68531 | | | 0.00 | 0 | 0 |
| Total IVC132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC132 | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 102.47114 | | | 0.00 | 0 | 0 |
| Total IVC133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC133 | | | | | | | | | 0.00 | 0 | 0 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 101.45542 | | | 0.00 | 0 | 0 |
| Total IVC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC134 | | | | | | | | | 0.00 | 0 | 0 |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 101.71260 | | | 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 | 101.33267 | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.76208 | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | 0.00 | 0 | 0 |
| IVC138 On 17/09/2019 Spot Bond | | | | | 0.00000 | 100.25284 | | | 0.00 | 0 | 0 |
| Total IVC138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC138 | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 101.67898 | | | 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 | 100.61649 | | | 0.00 | 0 | 0 |
| Total IVC144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC144 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|--------------------|--------------------|---------------|
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 100.54616 | | | | 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 | 100.59427 | | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.16754 | | | | 0.00 | 0 | 0 |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.41542 | | | | 0.00 | 0 | 0 |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.41328 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC150 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.66218 | | | | 0.00 | 0 | 0 |
| Total IVC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC150 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 101.19256 | | | | 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 | | | 94,000,000,000,000.00 | 940,000,000 | 470,000,000 | |
| Total IVC155 SPOT | | | | | | | | | 14,000,000,000,000.00 | 940,000,000 | 470,000,000 | |
| Total For IVC155 | | | | | | | | | 14,000,000,000,000.00 | 940,000,000 | 470,000,000 | |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 101.00273 | | | | 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 | 100.65340 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.06905 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF56U On 12/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF56U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF56U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF60U On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF60U | | | | | | | | | | 0.00 | 0 | 0 |
| IVS01U On 23/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVS01U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.63091 | | | | 0.00 | 0 | 0 |
| Total JAS02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.25691 | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | | 0.00000 | 100.40660 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | | 0.00000 | 100.58473 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.99976 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 8.61500 | 108.04586 | 8.61500 | 107.97078 | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.02486 | | | 0.00 | 0 | 234,000,000 |
| Total KAP008 SPOT | | | | | | | | | 0.00 | 0 | 234,000,000 |
| Total For KAP008 | | | | | | | | | 0.00 | 0 | 234,000,000 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.80703 | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.75390 | | | 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 | 100.70752 | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.91534 | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 102.63834 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KST01 On 12/07/2020 Spot Bond | | | | | 0.00000 | 101.90087 | | | 0.00 | 0 | 0 |
| Total KST01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KST01 | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 10.08500 | 118.25375 | 10.08500 | 124.84891 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.47518 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/JIBAR On 30/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 8.94000 | 103.69752 | 8.94000 | 103.62240 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/R207 On 28/11/2019 Spot Bond | | | 9.62000 | 103.27080 | 9.62000 | 103.19043 | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12U On 25/02/2020 Spot Bond | | | 9.71000 | 100.92095 | 9.71000 | 100.84168 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 105.80287 | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.73412 | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.85238 | | | 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 | 104.18450 | | | 0.00 | 0 | 40,000,000 |
| Total LBK18 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For LBK18 | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| LBK20 On 08/06/2022 Spot Bond | | | 9.32500 | 105.53256 | 9.32500 | 105.45332 | | | 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 | 100.73640 | | | 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 | 102.62426 | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 0 |
| LBK24 On 10/10/2024 Spot Bond | | | 9.67500 | 102.33681 | 9.67500 | 107.38615 | | | 0.00 | 0 | 4,000,000,000 |
| Total LBK24 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For LBK24 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.62093 | | | 0.00 | 1,100,000,000 | 900,000,000 |
| Total LBK26 SPOT | | | | | | | | | 0.00 | 1,100,000,000 | 900,000,000 |
| Total For LBK26 | | | | | | | | | 0.00 | 1,100,000,000 | 900,000,000 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 101.01268 | | | 0.00 | 0 | 0 |
| Total LBK27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK27 | | | | | | | | | 0.00 | 0 | 0 |
| LBK28 On 15/05/2028 Spot Bond | | | 10.75500 | 102.88560 | 10.75500 | 102.79633 | | | 0.00 | 0 | 1,022,600,000 |
| Total LBK28 SPOT | | | | | | | | | 0.00 | 0 | 1,022,600,000 |
| Total For LBK28 | | | | | | | | | 0.00 | 0 | 1,022,600,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 9.57500 | 103.51633 | 9.57500 | 103.43657 | | | 0.00 | 0 | 0 |
| Total LBK29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK29 | | | | | | | | | 0.00 | 0 | 0 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.21126 | | | 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 | 100.22567 | | | 0.00 | 0 | 0 |
| Total LBK31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.22956 | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 101.20669 | | | 0.00 | 0 | 0 |
| Total LBK33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK33 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.07293 | | | | 0.00 | 0 | 0 |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.92000 | 102.73783 | 7.92000 | 102.67172 | | | | 0.00 | 0 | 3,550,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 3,550,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 3,550,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.40235 | | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 9.67500 | 101.44887 | 9.67500 | 101.36991 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 102.04378 | | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.93614 | | | | 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 | 103.82554 | | | | 0.00 | 0 | 50,000,000 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.76525 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC08U On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC08U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC09U On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC09U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC10U On 02/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC10U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.76000 | 106.30042 | 12.76000 | 106.19150 | | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.58763 | | | | 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 | 101.40902 | | | | 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 | 101.57512 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.15290 | | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 101.76921 | | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.89584 | | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.34515 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.00932 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.17206 | | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 100.43167 | | | | 0.00 | 0 | 0 |
| Total MAQ131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ131 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 27/01/2020 Spot Bond | | | | | 0.00000 | 101.25945 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 13/05/2019 Spot Bond | | | | | 0.00000 | 99.08254 | | | | 0.00 | 0 | 0 |
| Total MAQ133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ133 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| MAQ13 On 10/06/2019 Spot Bond | | | | | 0.00000 | 98.51790 | | | | 0.00 | 0 | 0 |
| Total MAQ135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ135 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 17/04/2019 Spot Bond | | | | | 0.00000 | 99.61681 | | | | 0.00 | 0 | 0 |
| Total MAQ136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ136 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 26/04/2019 Spot Bond | | | | | 0.00000 | 99.43587 | | | | 0.00 | 0 | 0 |
| Total MAQ137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ137 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 100.66335 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.07613 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2019 Spot Bond | | | | | 0.00000 | 100.21827 | | | | 0.00 | 76,000,000 | 38,000,000 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 76,000,000 | 38,000,000 |
| Total For MBF053 | | | | | | | | | | 0.00 | 76,000,000 | 38,000,000 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.46054 | | | | 0.00 | 0 | 0 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.91682 | | | | 0.00 | 400,000,000 | 440,000,000 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 440,000,000 |
| Total For MBF057 | | | | | | | | | | 0.00 | 400,000,000 | 440,000,000 |
| MBF05 On 21/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF058 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.82203 | | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF060 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.88803 | | | 0.00 | 0 | 300,000,000 |
| Total MBF061 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For MBF061 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| MBP03 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.40506 | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 11/04/2020 Spot Bond | | | | | 0.00000 | 101.77100 | | | 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 | 100.71844 | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.23991 | | | 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 | 100.73815 | | | 0.00 | 0 | 0 |
| Total MBP039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP039 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.75113 | | | 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 | 101.68944 | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.36871 | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 101.37867 | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.04159 | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.04211 | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|------------------------|
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.70566 | | | | 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 | 100.71410 | | | | 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 | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | 100,000,000,000 |
| Total MBP048 SPOT | | | | | | | | | 10,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | 100,000,000,000 |
| Total For MBP048 | | | | | | | | | 10,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | 100,000,000,000 |
| MBP04 On 27/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 150,000,000,000 | 0 |
| Total MBP049 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000,000 | 0 |
| Total For MBP049 | | | | | | | | | 0.00 | 0 | 150,000,000,000 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.07500 | 104.17180 | 8.07500 | 104.10294 | | | 0.00 | 0 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 104.17500 | 8.00000 | 104.10678 | | | 0.00 | 0 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 7.98500 | 104.13357 | 7.98500 | 104.06548 | | | 0.00 | 0 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 104.09675 | 8.91000 | 104.02083 | | | 0.00 | 0 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | | 0.00000 | 101.99242 | | | 0.00 | 0 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 8.82000 | 105.21327 | 8.82000 | 105.13804 | | | 0.00 | 0 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 8.56000 | 8.56000 | 8.56000 | 101.02768 | | | 0.00 | 0 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 106.74014 | | | 0.00 | 0 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MMF10 On 15/12/2024 Spot Bond | | | 9.37500 | 9.37500 | 9.37500 | 100.37356 | | | | 0.00 | 0 | 0 |
| Total MMF101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF101 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | 10.27500 | 10.27500 | 10.27500 | 100.49971 | | | | 0.00 | 0 | 0 |
| Total MMF201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | 13.57500 | 13.57500 | 13.57500 | 100.95837 | | | | 0.00 | 0 | 0 |
| Total MMF301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF301 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF40 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.48170 | | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 8.64500 | 8.64500 | 8.64500 | 102.84118 | | | | 0.00 | 0 | 900,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 100.78536 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.54500 | 11.54500 | 11.54500 | 100.29058 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2022 Spot Bond | | | 9.87500 | 9.87500 | 9.87500 | 104.09610 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 103.58036 | | | | 0.00 | 0 | 770,000,000 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.27030 | | | | 0.00 | 0 | 0 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 106.78390 | | | | 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 | 102.61422 | | | | 0.00 | 0 | 100,000,000 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For MTN06 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 102.92670 | | | | 0.00 | 0 | 200,000,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 102.38747 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 103.13469 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 103.26992 | | | | 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 | 100.77618 | | | | 0.00 | 0 | 0 |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.27008 | | | | 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 | 100.63397 | | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.05085 | | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 100.88626 | | | | 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 | 100.87688 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.48222 | | | | 0.00 | 3,607,820,838 | 1,803,910,419 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 3,607,820,838 | 1,803,910,419 |
| Total For N6B26 | | | | | | | | | | 0.00 | 3,607,820,838 | 1,803,910,419 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 100.47713 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 100.44030 | | | | 0.00 | 0 | 270,000,000 |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.22913 | | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.26968 | | | | 0.00 | 0 | 0 |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.32185 | | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 9.12500 | 100.39238 | 9.12500 | 100.31817 | | | | 0.00 | 0 | 500,000,000 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 8.03500 | 104.24097 | 8.03500 | 104.17331 | | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| NAM03 On 01/08/2023 Spot Bond | | | 9.47500 | 103.65578 | 9.47500 | 103.57629 | | | 0.00 | 0 | 0 |
| Total NAM03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM03 | | | | | | | | | 0.00 | 0 | 0 |
| NAM04 On 01/08/2026 Spot Bond | | | 10.54500 | 101.50764 | 10.54500 | 101.42122 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBK11/ On 28/11/2020 Spot Bond | | | 8.89500 | 103.07224 | 8.89500 | 102.99792 | | 1,800,348,000,000.00 | | 202,400,000 | 10,050,600,000 |
| Total NBK11A SPOT | | | | | | | | 1,800,348,000,000.00 | | 202,400,000 | 10,050,600,000 |
| Total For NBK11A | | | | | | | | 1,800,348,000,000.00 | | 202,400,000 | 10,050,600,000 |
| NBK12/ On 19/03/2021 Spot Bond | | | 7.79000 | 103.17107 | 7.79000 | 103.10682 | | 1,425,570,000,000.00 | | 183,000,000 | 91,500,000 |
| Total NBK12A SPOT | | | | | | | | 1,425,570,000,000.00 | | 183,000,000 | 91,500,000 |
| Total For NBK12A | | | | | | | | 1,425,570,000,000.00 | | 183,000,000 | 91,500,000 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 100.32435 | 9.38000 | 100.24941 | | 0.00 | | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | 0.00 | | 0 | 0 |
| NBK13/ On 19/03/2024 Spot Bond | | | 9.27500 | 102.11457 | 9.27500 | 102.03912 | | 4,663,470,000,000.00 | | 502,800,000 | 155,700,000 |
| Total NBK13A SPOT | | | | | | | | 4,663,470,000,000.00 | | 502,800,000 | 155,700,000 |
| Total For NBK13A | | | | | | | | 4,663,470,000,000.00 | | 502,800,000 | 155,700,000 |
| NBK14/ On 25/06/2021 Spot Bond | | | 8.11500 | 104.80959 | 8.11500 | 104.74090 | | 3,060,978,000,000.00 | | 377,200,000 | 94,300,000 |
| Total NBK14A SPOT | | | | | | | | 3,060,978,000,000.00 | | 377,200,000 | 94,300,000 |
| Total For NBK14A | | | | | | | | 3,060,978,000,000.00 | | 377,200,000 | 94,300,000 |
| NBK15/ On 11/02/2022 Spot Bond | | | 8.36500 | 102.23514 | 8.36500 | 102.16573 | | 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 | | | 9.68000 | 100.17453 | 9.68000 | 100.09610 | | 0.00 | | 0 | 380,000,000 |
| Total NBK16A SPOT | | | | | | | | 0.00 | | 0 | 380,000,000 |
| Total For NBK16A | | | | | | | | 0.00 | | 0 | 380,000,000 |
| NBK17/ On 22/04/2026 Spot Bond | | | 9.85500 | 104.86376 | 9.85500 | 104.78066 | | 0.00 | | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | 0.00 | | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | 0.00 | | 0 | 1,220,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 8.66000 | 103.70922 | 8.66000 | 103.63679 | | 0.00 | | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK18A | | | | | | | | 0.00 | | 0 | 0 |
| NBK19/ On 01/06/2022 Spot Bond | | | 8.89500 | 105.19905 | 8.89500 | 105.12362 | | 0.00 | | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK19A | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK20/ On 01/06/2026 Spot Bond | | | 9.79500 | 106.27792 | 9.79500 | 106.19419 | | | | 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 | 100.29485 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21/ On 21/07/2027 Spot Bond | | | 10.30500 | 103.80893 | 10.30500 | 103.72252 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22/ On 19/11/2022 Spot Bond | | | 9.61500 | 105.04442 | 9.61500 | 104.96271 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/ On 19/11/2025 Spot Bond | | | 9.81500 | 108.06976 | 9.81500 | 107.98398 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 101.23771 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/ On 19/11/2027 Spot Bond | | | 9.89500 | 109.93615 | 9.89500 | 109.84820 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.10602 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25/ On 17/02/2023 Spot Bond | | | 9.17500 | 9.17500 | 9.17500 | 105.92477 | | | | 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 | 103.86917 | | | | 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 | 17.87337 | 100.00000 | 17.75366 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 104.79553 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-----------------------|----------------------|
| NBK27/ On 10/05/2026 Spot Bond | | | 10.10500 | 109.55994 | 10.10500 | 109.47047 | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 0 |
| NBK28/ On 02/08/2023 Spot Bond | | | 9.58500 | 103.05887 | 9.58500 | 102.97894 | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.60168 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/ On 31/07/2026 Spot Bond | | | 10.04500 | 104.03412 | 10.04500 | 103.94966 | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | 0 |
| NBK30/ On 20/02/2024 Spot Bond | | | 8.86000 | 103.92862 | 8.86000 | 103.85399 | | | 0.00 | 0 | 240,000,000 |
| Total NBK30A SPOT | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For NBK30A | | | | | | | | | 0.00 | 0 | 240,000,000 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 102.00743 | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | 0 |
| NBK31/ On 09/11/2023 Spot Bond | | | 8.84500 | 105.80001 | 8.84500 | 105.72416 | | | 0.00 | 0 | 250,000,000 |
| Total NBK31A SPOT | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For NBK31A | | | | | | | | | 0.00 | 0 | 250,000,000 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.98715 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | | 0.00000 | 101.19072 | | | 0.00 | 10,400,000,000 | 5,200,000,000 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 10,400,000,000 | 5,200,000,000 |
| Total For NBK33B | | | | | | | | | 0.00 | 10,400,000,000 | 5,200,000,000 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.48545 | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 103.01434 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.99154 | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| NBK37I On 02/08/2019 Spot Bond | | | | | 0.00000 | 101.31904 | | | 0.00 | 2,414,000,000 | 1,207,000,000 |
| Total NBK37B SPOT | | | | | | | | | 0.00 | 2,414,000,000 | 1,207,000,000 |
| Total For NBK37B | | | | | | | | | 0.00 | 2,414,000,000 | 1,207,000,000 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 102.67645 | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.04500 | 102.07283 | 8.04500 | 102.00769 | | | 0.00 | 0 | 590,000,000 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 590,000,000 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 73.34349 | 100.00000 | 72.92755 | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A/R204 | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.29000 | 11.29000 | 11.29000 | 55.03124 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.46837 | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.22656 | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.82588 | | | 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 | 102.21925 | | | 0.00 | 0 | 0 |
| Total NBK43B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK43B | | | | | | | | | 0.00 | 0 | 0 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.31790 | | | 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 | 101.32717 | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.23228 | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.85594 | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 101.05061 | | | 0.00 | 0 | 100,000,000 |
| Total NBK48B SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NBK48B | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.08180 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total NBK49B SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For NBK49B | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.49775 | | | 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 | 100.82971 | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total NBK51B SPOT | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For NBK51B | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.84820 | | | 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 | 100.85583 | | | 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 | 100.87921 | | | 0.00 | 0 | 0 |
| Total NBK54B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK54B | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.97906 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.22691 | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 10.49000 | 100.98473 | 10.49000 | 100.90059 | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.22571 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.52500 | 100.20117 | 10.52500 | 100.11742 | | | | 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 | 100.22691 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.22871 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.23111 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.18484 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | 0 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 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 |
| NED15 On 08/04/2019 Spot Bond | | | 8.37500 | 8.37500 | 8.37500 | 105.00406 | | | | 0.00 | 0 | 730,000,000 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 730,000,000 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 730,000,000 |
| NED16 On 08/04/2019 Spot Bond | | | | | 0.00000 | 102.16374 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 102.01652 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 101.96220 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 102.37651 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 8.87000 | 105.58417 | 8.87000 | 105.50825 | | | | 0.00 | 0 | 3,030,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 106.06920 | | | | 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 | 105.10053 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.46092 | | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| Total For NET52 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 104.84156 | | | 0.00 | 120,000,000 | 120,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 120,000,000 | 120,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 120,000,000 | 120,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.17652 | | | 0.00 | 70,000,000 | 70,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 70,000,000 | 70,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 70,000,000 | 70,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.93167 | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.21060 | | | 0.00 | 196,600,000 | 328,300,000 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 196,600,000 | 328,300,000 |
| Total For NGL04 | | | | | | | | | 0.00 | 196,600,000 | 328,300,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.76658 | | | 0.00 | 0 | 460,000,000 |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | 460,000,000 |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | 460,000,000 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.76003 | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/ On 01/07/2022 Spot Bond | | | | | 0.00000 | 99.89957 | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1f On 20/10/2023 Spot Bond | | | | | 0.00000 | 102.17047 | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | 0.00 | 0 | 0 |
| NGT10: On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.21709 | | | 0.00 | 0 | 0 |
| Total NGT103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT103 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | 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 | 105.18214 | 13.50000 | 105.06833 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | | 0.00000 | 100.53315 | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 20/04/2019 Spot Bond | | | | | 0.00000 | 110.33699 | | | | 0.00 | 0 | 0 |
| Total NHM004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM004 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 18/05/2019 Spot Bond | | | | | 0.00000 | 109.49315 | | | | 0.00 | 0 | 0 |
| Total NHM005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM005 | | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 207.19767 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |
| NI210 On 31/03/2028 Spot Bond | | | 3.99500 | 3.99500 | 3.99500 | 173.35395 | | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 3.91000 | 3.91000 | 3.91000 | 127.45315 | | | | 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 | | | 4.11000 | 4.11000 | 4.11000 | 92.21878 | | | | 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 | | | 4.48000 | 4.48000 | 4.48000 | 101.73357 | | | | 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 | | | 4.01500 | 4.01500 | 4.01500 | 126.73295 | | | | 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 | | | 4.40500 | 4.40500 | 4.40500 | 124.09792 | | | | 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 | | | 4.46500 | 4.46500 | 4.46500 | 167.07848 | | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 4.84500 | 162.22901 | 4.84500 | 162.19383 | | | | 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 | | | 4.14500 | 106.77225 | 4.14500 | 106.75485 | | | | 0.00 | 0 | 0 |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 7.62000 | 103.83646 | 7.62000 | 103.77213 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NN01U On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NN01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN01U | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 99.97452 | | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.80394 | | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | 0 |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.88627 | | | | 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 | 100.42415 | | | | 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 | 100.43782 | | | | 0.00 | 0 | 0 |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF01 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NNF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF01 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.24000 | 8.24000 | 8.24000 | 103.40791 | | | | 0.00 | 0 | 320,000,000 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 320,000,000 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 320,000,000 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.95853 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total For NQ1A21 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2: On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.02226 | | | 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 | 100.87125 | | | 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 | 100.87226 | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1: On 22/05/2020 Spot Bond | | | 8.44000 | 8.44000 | 8.44000 | 103.42405 | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1: On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.86946 | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2: On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.91009 | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1: On 22/05/2020 Spot Bond | | | 8.64000 | 8.64000 | 8.64000 | 103.44020 | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.91014 | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D: On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.00463 | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D: On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.96706 | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 8.69500 | 115.86526 | 8.69500 | 115.78356 | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/05/2023 Spot Bond | | | 4.32000 | 180.39478 | 4.32000 | 180.36315 | | 3,618,432,000,000.00 | 837,600,000 | 209,400,000 | |
| Total NRA023 SPOT | | | | | | | | 3,618,432,000,000.00 | 837,600,000 | 209,400,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| Total For NRA023 | | | | | | | | | 3,618,432,000,000.00 | 837,600,000 | 209,400,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.94500 | 111.73569 | 10.94500 | 111.63760 | | | 2,189,000,000,000.00 | 200,000,000 | 6,140,000,000 |
| Total NRA028 SPOT | | | | | | | | | 2,189,000,000,000.00 | 200,000,000 | 6,140,000,000 |
| Total For NRA028 | | | | | | | | | 2,189,000,000,000.00 | 200,000,000 | 6,140,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 16.11053 | 100.00000 | 16.00322 | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | 0 |
| NSN96: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN96U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN96U | | | | | | | | | 0.00 | 0 | 0 |
| NSN97: On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | 0.00 | 0 | 0 |
| NSN98: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN98U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN98U | | | | | | | | | 0.00 | 0 | 0 |
| NSN99: On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN99U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN99U | | | | | | | | | 0.00 | 0 | 0 |
| NTC19: On 27/07/2020 Spot Bond | | | | | 0.00000 | 102.14279 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NTC20: On 27/07/2020 Spot Bond | | | | | 0.00000 | 102.07187 | | | 0.00 | 0 | 200,000,000 |
| Total NTC20 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NTC20 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| NTC21: On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.14307 | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | 0 |
| NTC22: On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.49504 | | | 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 | 101.88308 | | | 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 | 99.99989 | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.51714 | | | | 0.00 | 0 | 0 |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.53017 | | | | 0.00 | 0 | 0 |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.89483 | | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.38629 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 7.84500 | 104.05977 | 7.84500 | 103.99343 | | | | 0.00 | 0 | 300,000,000 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 101.01060 | | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2020 Spot Bond | | | 8.89500 | 8.89500 | 8.89500 | 101.04923 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 9.92500 | 101.34987 | 9.92500 | 101.26987 | | | | 0.00 | 0 | 1,770,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,770,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,770,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 10.89500 | 100.63575 | 10.89500 | 100.54876 | | | | 0.00 | 0 | 1,370,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,370,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,370,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.34312 | | | | 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 | | | 10.02500 | 103.02213 | 10.02500 | 102.94002 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 10.94500 | 102.38147 | 10.94500 | 102.29257 | | | | 0.00 | 0 | 1,029,999,900 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 1,029,999,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 1,029,999,900 |
| PBAJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1L On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1L On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1L On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1L On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For 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 |
| PBUJ11 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 |
| PBVJ11 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 | 105.16600 | 10.00000 | 105.08400 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.42330 | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.20166 | | | 0.00 | 0 | 0 |
| Total PMM44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM44 | | | | | | | | | 0.00 | 0 | 0 |
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PMM46U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM46U | | | | | | | | | 0.00 | 0 | 0 |
| PMM47 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.68357 | | | 0.00 | 0 | 0 |
| Total PMM47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM47 | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.70011 | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | 0.00 | 0 | 0 |
| PMM49 On 28/05/2019 Spot Bond | | | | | 0.00000 | 100.64671 | | | 0.00 | 0 | 0 |
| Total PMM49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM49 | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.68445 | | | 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 | 100.72347 | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|--------------------------|
| Total For PMM51 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 100.49361 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.84150 | | | 0.00 | 0 | 0 |
| Total PRE2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.88150 | | | 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 | 100.91648 | | | 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 | 100.98638 | | | 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 | 100.99636 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.00633 | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.71000 | 112.79800 | 8.74500 | 112.51266 | | | 287,922,641,649,000.00 | 2,329,267,811,900 | 2,408,483,654,600 |
| Total R186 SPOT | | | | | | | | | 287,922,641,649,000.00 | 2,329,267,811,900 | 2,408,483,654,600 |
| Total For R186 | | | | | | | | | 287,922,641,649,000.00 | 2,329,267,811,900 | 2,408,483,654,600 |
| R197 On 07/12/2023 Spot Bond | | | 3.13000 | 297.55490 | 3.12000 | 297.65339 | | | 65,977,896,000,000.00 | 21,079,200,000 | 33,561,279,600 |
| Total R197 SPOT | | | | | | | | | 65,977,896,000,000.00 | 21,079,200,000 | 33,561,279,600 |
| Total For R197 | | | | | | | | | 65,977,896,000,000.00 | 21,079,200,000 | 33,561,279,600 |
| R202 On 07/12/2033 Spot Bond | | | 3.28000 | 231.86841 | 3.28000 | 231.84725 | | | 191,059,376,144,000.00 | 58,249,809,800 | 320,745,563,700 |
| Total R202 SPOT | | | | | | | | | 191,059,376,144,000.00 | 58,249,809,800 | 320,745,563,700 |
| Total For R202 | | | | | | | | | 191,059,376,144,000.00 | 58,249,809,800 | 320,745,563,700 |
| R2023 On 28/02/2023 Spot Bond | | | 7.84000 | 100.36494 | 7.87500 | 100.18607 | | | 888,603,346,304,000.00 | 751,097,365,600 | 1,106,917,543,700 |
| Total R2023 SPOT | | | | | | | | | 888,603,346,304,000.00 | 751,097,365,600 | 1,106,917,543,700 |
| Total For R2023 | | | | | | | | | 888,603,346,304,000.00 | 751,097,365,600 | 1,106,917,543,700 |
| R2030 On 31/01/2030 Spot Bond | | | 9.30500 | 92.51654 | 9.30500 | 92.44684 | | | 912,135,388,371,000.00 | 527,902,782,200 | 770,962,683,100 |
| Total R2030 SPOT | | | | | | | | | 912,135,388,371,000.00 | 527,902,782,200 | 770,962,683,100 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| Total For R2030 | | | | | | | | | 12,135,388,371,000.00 | 527,902,782,200 | 770,962,683,100 |
| R2032 On 31/03/2032 Spot Bond | | | 9.53500 | 90.56143 | 9.53500 | 90.49206 | | | 618,839,942,855,000.00 | 694,162,553,000 | 878,718,212,300 |
| Total R2032 SPOT | | | | | | | | | 18,839,942,855,000.00 | 694,162,553,000 | 378,718,212,300 |
| Total For R2032 | | | | | | | | | 18,839,942,855,000.00 | 694,162,553,000 | 378,718,212,300 |
| R2035 On 28/02/2035 Spot Bond | | | 9.73500 | 93.86901 | 9.73500 | 93.79630 | | | 803,133,797,957,000.00 | 493,388,166,200 | 916,746,847,000 |
| Total R2035 SPOT | | | | | | | | | 13,133,797,957,000.00 | 493,388,166,200 | 916,746,847,000 |
| Total For R2035 | | | | | | | | | 13,133,797,957,000.00 | 493,388,166,200 | 916,746,847,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.81000 | 90.45273 | 9.81000 | 90.38097 | | | 829,603,695,324,000.00 | 696,187,940,400 | 1,012,246,251,400 |
| Total R2037 SPOT | | | | | | | | | 29,603,695,324,000.00 | 696,187,940,400 | 1,012,246,251,400 |
| Total For R2037 | | | | | | | | | 29,603,695,324,000.00 | 696,187,940,400 | 1,012,246,251,400 |
| R2040 On 31/01/2040 Spot Bond | | | 9.91500 | 93.46814 | 9.91500 | 93.39322 | | | 903,434,472,536,000.00 | 797,118,958,400 | 903,428,414,300 |
| Total R2040 SPOT | | | | | | | | | 13,434,472,536,000.00 | 797,118,958,400 | 903,428,414,300 |
| Total For R2040 | | | | | | | | | 13,434,472,536,000.00 | 797,118,958,400 | 903,428,414,300 |
| R2044 On 31/01/2044 Spot Bond | | | 9.89500 | 90.90676 | 9.89500 | 90.83403 | | | 430,589,365,975,000.00 | 649,882,705,000 | 754,134,949,216 |
| Total R2044 SPOT | | | | | | | | | 10,589,365,975,000.00 | 649,882,705,000 | 754,134,949,216 |
| Total For R2044 | | | | | | | | | 10,589,365,975,000.00 | 649,882,705,000 | 754,134,949,216 |
| R2048 On 28/02/2048 Spot Bond | | | 9.86500 | 90.14152 | 9.86500 | 90.07079 | | | 186,656,772,990,000.00 | 1,944,922,126,000 | 2,300,893,553,900 |
| Total R2048 SPOT | | | | | | | | | 16,656,772,990,000.00 | 944,922,126,000 | 300,893,553,900 |
| Total For R2048 | | | | | | | | | 16,656,772,990,000.00 | 944,922,126,000 | 300,893,553,900 |
| R207 On 15/01/2020 Spot Bond | | | 6.80000 | 101.84789 | 6.57000 | 101.96853 | | | 072,439,378,440,000.00 | 157,711,673,300 | 169,852,300,000 |
| Total R207 SPOT | | | | | | | | | 2,439,378,440,000.00 | 157,711,673,300 | 169,852,300,000 |
| Total For R207 | | | | | | | | | 2,439,378,440,000.00 | 157,711,673,300 | 169,852,300,000 |
| R208 On 31/03/2021 Spot Bond | | | 6.98500 | 99.58701 | 6.99500 | 99.51242 | | | 509,401,408,860,500.00 | 359,255,749,300 | 737,030,355,000 |
| Total R208 SPOT | | | | | | | | | 19,401,408,860,500.00 | 359,255,749,300 | 737,030,355,000 |
| Total For R208 | | | | | | | | | 19,401,408,860,500.00 | 359,255,749,300 | 737,030,355,000 |
| R209 On 31/03/2036 Spot Bond | | | 9.64500 | 71.91607 | 9.68000 | 71.63285 | | | 100,251,471,680,000.00 | 736,158,784,000 | 1,450,031,300,000 |
| Total R209 SPOT | | | | | | | | | 10,251,471,680,000.00 | 736,158,784,000 | 450,031,300,000 |
| Total For R209 | | | | | | | | | 10,251,471,680,000.00 | 736,158,784,000 | 450,031,300,000 |
| R210 On 31/03/2028 Spot Bond | | | 3.28500 | 183.36634 | 3.28500 | 183.34964 | | | 14,321,943,000,000.00 | 4,359,800,000 | 25,016,225,100 |
| Total R210 SPOT | | | | | | | | | 14,321,943,000,000.00 | 4,359,800,000 | 25,016,225,100 |
| Total For R210 | | | | | | | | | 14,321,943,000,000.00 | 4,359,800,000 | 25,016,225,100 |
| R212 On 31/01/2022 Spot Bond | | | 3.06000 | 155.57113 | 3.03500 | 155.66459 | | | 271,005,272,000,000.00 | 415,361,200,000 | 255,960,880,800 |
| Total R212 SPOT | | | | | | | | | 1,005,272,000,000.00 | 415,361,200,000 | 255,960,880,800 |
| Total For R212 | | | | | | | | | 1,005,272,000,000.00 | 415,361,200,000 | 255,960,880,800 |
| R213 On 28/02/2031 Spot Bond | | | 9.39500 | 83.64388 | 9.42500 | 83.39412 | | | 090,362,215,236,500.00 | 222,497,308,700 | 567,773,054,800 |
| Total R213 SPOT | | | | | | | | | 10,362,215,236,500.00 | 222,497,308,700 | 567,773,054,800 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|------------------------|
| Total For R213 | | | | | | | | | | 10,362,215,236,500.00 | 222,497,308,700 | 567,773,054,800 |
| R214 On 28/02/2041 Spot Bond | | | 9.88500 | 70.44414 | 9.88500 | 70.38876 | | | | 582,026,615,997,000.00 | 665,860,052,200 | 670,227,900,000 |
| Total R214 SPOT | | | | | | | | | | 12,026,615,997,000.00 | 665,860,052,200 | 670,227,900,000 |
| Total For R214 | | | | | | | | | | 12,026,615,997,000.00 | 665,860,052,200 | 670,227,900,000 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.99617 | | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05 On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF06 On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF07 On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF08 On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 RDF13U | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | 0.00 | 0 | 0 |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | 0.00 | 0 | 0 |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | 0.00 | 0 | 0 |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.17743 | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.32611 | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.48811 | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.62332 | | | 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 | 100.41387 | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.43706 | | | 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 | 100.73205 | | | 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 | 100.36712 | | | 0.00 | 0 | 100,000,000 |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.41184 | | | | 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 | 100.58156 | | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.07486 | | | | 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 | 101.10594 | | | | 0.00 | 0 | 0 |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.13086 | | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.16157 | | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.16600 | | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.17059 | | | | 0.00 | 0 | 0 |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2019 Spot Bond | | | | | 0.00000 | 100.56211 | | | | 0.00 | 0 | 0 |
| Total RDFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.60294 | | | | 0.00 | 0 | 0 |
| Total RDFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 100.95892 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 28/07/2019 Spot Bond | | | | | 0.00000 | 101.28997 | | | | 0.00 | 0 | 0 |
| Total RDFC47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RDFC47 | | | | | | | | | | 0.00 | 0 | 0 |
| REB14I On 07/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB14U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/05/2019 Spot Bond | | | | | 0.00000 | 100.86306 | | | | 0.00 | 0 | 0 |
| Total REBC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC09 | | | | | | | | | | 0.00 | 0 | 0 |
| RED11 On 12/03/2020 Spot Bond | | | | | 0.00000 | 100.52132 | | | | 0.00 | 0 | 0 |
| Total RED111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED111 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 102.70048 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 103.03249 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.35146 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 101.07756 | | | | 0.00 | 0 | 0 |
| Total RED401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED401 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.80025 | | | | 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 | 103.20295 | | | | 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 | 103.98101 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.19805 | | | | 0.00 | 0 | 0 |
| Total RED701 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED701 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 102.81311 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.57864 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES03I On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 100.79119 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.62028 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.64893 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 101.28127 | | | | 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 | 101.80453 | | | | 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 | 100.70688 | | | | 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 |
| RES43I On 03/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES43U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| RMB10f On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RMB106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMB106 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 8.53000 | 107.08965 | 8.53000 | 107.01596 | | | | 0.00 | 0 | 600,000,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 9.52500 | 102.84422 | 9.52500 | 102.76537 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 11.02500 | 98.54510 | 11.02500 | 98.45799 | | | | 0.00 | 0 | 185,000,000 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 185,000,000 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 185,000,000 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2019 Spot Bond | | | | | 0.00000 | 101.68837 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 102.60858 | | | | 0.00 | 6,800,000,000 | 1,850,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 6,800,000,000 | 1,850,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 6,800,000,000 | 1,850,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.64811 | | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2019 Spot Bond | | | | | 0.00000 | 101.84422 | | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.88006 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 103.14083 | | | | 0.00 | 0 | 24,000,000 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 24,000,000 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 24,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.17500 | 107.59056 | 10.17500 | 107.50211 | | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.48942 | | | 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 | 106.04369 | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 9.44500 | 110.45626 | 9.44500 | 110.37227 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.35063 | | | 0.00 | 0 | 121,000,000 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 121,000,000 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 121,000,000 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.32211 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.38000 | 106.33316 | 8.38000 | 106.26124 | | 3,251,440,000,000.00 | | 388,000,000 | 117,000,000 |
| Total SBS19 SPOT | | | | | | | | 3,251,440,000,000.00 | | 388,000,000 | 117,000,000 |
| Total For SBS19 | | | | | | | | 3,251,440,000,000.00 | | 388,000,000 | 117,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 9.38000 | 107.20660 | 9.38000 | 107.12519 | | 174,468,000,000.00 | | 18,600,000 | 19,300,000 |
| Total SBS20 SPOT | | | | | | | | 174,468,000,000.00 | | 18,600,000 | 19,300,000 |
| Total For SBS20 | | | | | | | | 174,468,000,000.00 | | 18,600,000 | 19,300,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.68680 | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | | 0.00000 | 100.92403 | | | 0.00 | 800,000,000 | 400,000,000 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For SBS24 | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| SBS25 On 24/05/2019 Spot Bond | | | 7.43000 | 103.32031 | 7.43000 | 103.25792 | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.87500 | 105.99269 | 8.87500 | 105.91644 | | 5,917,850,000,000.00 | | 666,800,000 | 1,066,700,000 |
| Total SBS27 SPOT | | | | | | | | 5,917,850,000,000.00 | | 666,800,000 | 1,066,700,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For SBS27 | | | | | | | | | 5,917,850,000,000.00 | 666,800,000 | 1,066,700,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 7.56500 | 102.81078 | 7.56500 | 102.74783 | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.48500 | 96.29374 | 9.48500 | 96.21981 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 100.50422 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.59500 | 103.99132 | 9.59500 | 103.91104 | | | 2,675,086,000,000.00 | 278,800,000 | 959,700,000 |
| Total SBS31 SPOT | | | | | | | | | 2,675,086,000,000.00 | 278,800,000 | 959,700,000 |
| Total For SBS31 | | | | | | | | | 2,675,086,000,000.00 | 278,800,000 | 959,700,000 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.23367 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.59500 | 102.45851 | 9.59500 | 102.38026 | | | 0.00 | 0 | 3,500,000,000 |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | | 0.00000 | 101.87352 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For SBS36 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.15500 | 101.20651 | 8.15500 | 101.13949 | | | 16,310,000,000,000.00 | 2,000,000,000 | 1,000,000,000 |
| Total SBS37 SPOT | | | | | | | | | 16,310,000,000,000.00 | 2,000,000,000 | 1,000,000,000 |
| Total For SBS37 | | | | | | | | | 16,310,000,000,000.00 | 2,000,000,000 | 1,000,000,000 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.22500 | 100.93552 | 9.22500 | 100.86011 | | | 0.00 | 0 | 240,000,000 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 240,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.17500 | 98.62615 | 10.17500 | 98.54506 | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 8.41500 | 103.64197 | 8.41500 | 103.57120 | | | 276,012,000,000.00 | 32,800,000 | 588,200,000 |
| Total SBS4 SPOT | | | | | | | | | 276,012,000,000.00 | 32,800,000 | 588,200,000 |
| Total For SBS4 | | | | | | | | | 276,012,000,000.00 | 32,800,000 | 588,200,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.70078 | | | 0.00 | 260,400,000 | 130,200,000 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 260,400,000 | 130,200,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total For SBS40 | | | | | | | | | | 0.00 | 260,400,000 | 130,200,000 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.69000 | 107.76914 | 8.69000 | 107.69319 | | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 9.27500 | 110.73046 | 9.27500 | 110.64729 | | | | 0.00 | 0 | 420,000,000 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,000 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 420,000,000 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.60000 | 111.20380 | 9.60000 | 111.11742 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.97485 | | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 8.73000 | 107.50298 | 8.73000 | 107.42688 | | | | 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 | 102.61593 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.63628 | | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.50003 | | | | 0.00 | 0 | 6,390,000,000 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | 6,390,000,000 |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | 6,390,000,000 |
| SBS50 On 31/01/2022 Spot Bond | | | 9.05500 | 102.52457 | 9.05500 | 102.44935 | | | | 0.00 | 0 | 280,000,000 |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | 280,000,000 |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | 280,000,000 |
| SBS51 On 31/01/2024 Spot Bond | | | 9.78500 | 9.78500 | 9.78500 | 101.47620 | | | | 0.00 | 0 | 640,000,000 |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 640,000,000 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 640,000,000 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.57777 | | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.34582 | | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|--------------------|
| Total For SBS53 | | | | | | | | | 0.00 | 0 | 0 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.79731 | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.40176 | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 8.51000 | 8.51000 | 8.51000 | 103.82060 | | | 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 | 101.36946 | | | 0.00 | 0 | 50,000,000 |
| Total SBS57 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For SBS57 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.43072 | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 0 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 101.80520 | | | 0.00 | 0 | 100,000,000 |
| Total SBS59 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBS59 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 102.51909 | | | 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 | 101.33672 | | | 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 | 101.35206 | | | 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 | 101.38925 | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.07000 | 286.36797 | 4.07000 | 286.32354 | | 10,621,072,000,000.00 | 2,609,600,000 | 702,400,000 | |
| Total SBSI11 SPOT | | | | | | | | 10,621,072,000,000.00 | 2,609,600,000 | 702,400,000 | |
| Total For SBSI11 | | | | | | | | 10,621,072,000,000.00 | 2,609,600,000 | 702,400,000 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.43000 | 4.43000 | 4.43000 | 203.78194 | | 0.00 | 0 | 0 | |
| Total SBSI14 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For SBS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.07445 | | | | 0.00 | 0 | 560,000,000 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 560,000,000 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 560,000,000 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 104.77718 | | | | 0.00 | 0 | 0 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 99.99934 | | | | 0.00 | 1,290,000,000 | 860,000,000 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 1,290,000,000 | 860,000,000 |
| Total For SBT103 | | | | | | | | | | 0.00 | 1,290,000,000 | 860,000,000 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 103.68607 | | | | 0.00 | 0 | 900,000,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 100.73474 | | | | 0.00 | 0 | 0 |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT203 On 03/12/2023 Spot Bond | | | 9.92500 | 105.09385 | 9.92500 | 105.00999 | | | | 0.00 | 0 | 490,000,000 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 490,000,000 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 490,000,000 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 99.60163 | | | | 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 | 99.60177 | | | | 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 | 102.46462 | | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 102.79532 | | | | 0.00 | 0 | 1,470,000,000 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 1,470,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For SLI4 | | | | | | | | | 0.00 | 0 | 1,470,000,000 |
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.03167 | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.05987 | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.00527 | | | 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 | 101.03376 | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.07717 | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.08827 | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.09046 | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.09624 | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.16924 | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.19269 | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.13927 | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.16436 | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 103.62198 | | | | 0.00 | 100,000,000 | 5,140,000,000 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 5,140,000,000 |
| Total For SNT02 | | | | | | | | | | 0.00 | 100,000,000 | 5,140,000,000 |
| SNT03 On 12/04/2023 Spot Bond | | | 10.12500 | 10.12500 | 10.12500 | 110.76600 | | | | 0.00 | 0 | 1,750,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,750,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,750,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.44670 | | | | 0.00 | 0 | 1,050,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.40682 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.38689 | | | | 0.00 | 0 | 100,000,000 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.66851 | | | | 0.00 | 0 | 420,000,000 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,000 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 420,000,000 |
| SPDA6 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.05199 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.05682 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.87622 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.08107 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 09/09/2019 Spot Bond | | | | | 0.00000 | 100.47089 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.84763 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.04656 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.34243 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS040L On 18/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS040U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS040U | | | | | | | | | | 0.00 | 0 | 0 |
| SS041L On 29/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS041U | | | | | | | | | | 0.00 | 0 | 0 |
| SS042L On 02/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS042U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS042U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS047L On 15/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS047U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS047U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | | 0.00 | 0 | 0 |
| SS050L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS050U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For SS050U | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 8.39500 | 103.36410 | 8.39500 | 103.29406 | | | 10,074,000,000,000.00 | 1,200,000,000 | 700,000,000 |
| Total SSA06 SPOT | | | | | | | | | 10,074,000,000,000.00 | 1,200,000,000 | 700,000,000 |
| Total For SSA06 | | | | | | | | | 10,074,000,000,000.00 | 1,200,000,000 | 700,000,000 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.56500 | 96.74985 | 8.56500 | 96.68312 | | | 0.00 | 0 | 130,000,000 |
| Total SSN004 SPOT | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For SSN004 | | | | | | | | | 0.00 | 0 | 130,000,000 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.56500 | 96.74985 | 8.56500 | 96.68312 | | | 0.00 | 0 | 2,530,000,000 |
| Total SSN005 SPOT | | | | | | | | | 0.00 | 0 | 2,530,000,000 |
| Total For SSN005 | | | | | | | | | 0.00 | 0 | 2,530,000,000 |
| SSN01 On 31/01/2025 Spot Bond | | | 4.57000 | 4.57000 | 4.57000 | 123.00181 | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 21/12/2026 Spot Bond | | | 10.24500 | 104.21943 | 10.24500 | 104.13365 | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 28/02/2031 Spot Bond | | | 11.29500 | 72.84011 | 11.29500 | 72.77489 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 25/09/2019 Spot Bond | | | | | 0.00000 | 100.09970 | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.63052 | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.27026 | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 02/06/2020 Spot Bond | | | | | 0.00000 | 100.63348 | | | 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 | 100.98723 | | | 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 | 100.74750 | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 101.61062 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.82473 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 9.27500 | 106.45706 | 9.27500 | 106.37755 | | | | 0.00 | 0 | 400,000,000 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.32000 | 104.11375 | 4.32000 | 104.09530 | | | | 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 | 99.53321 | | | | 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 | 101.48513 | | | | 0.00 | 0 | 450,000,000 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 99.71068 | | | | 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 | | | 4.15000 | 4.15000 | 4.15000 | 285.39334 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.00823 | | | | 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 | 101.60208 | | | | 0.00 | 0 | 100,000,000 |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SSN05: On 26/10/2020 Spot Bond | | | 7.04700 | 105.55696 | 7.04700 | 105.49673 | | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.47970 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 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 For SSN054 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.30172 | | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 05/10/2022 Spot Bond | | | | | 0.00000 | 99.85304 | | | | 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 | | | 4.08000 | 4.08000 | 4.08000 | 172.19940 | | | | 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 | | | 3.95500 | 3.95500 | 3.95500 | 127.14390 | | | | 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 | | | 4.28000 | 4.28000 | 4.28000 | 104.69610 | | | | 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 | | | 4.06000 | 4.06000 | 4.06000 | 92.62900 | | | | 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 | | | 4.08000 | 4.08000 | 4.08000 | 172.19940 | | | | 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 | 100.72982 | | | | 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 | 100.72121 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For SSN069 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.70001 | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 04/06/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN072 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN072 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.34957 | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.34432 | | | 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 | 100.25020 | | | 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 | 101.85103 | | | 0.00 | 0 | 0 |
| Total SSN078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN078 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.97600 | | | 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 | 101.23389 | | | 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 | 100.76608 | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.44453 | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.29832 | | | | 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 | | | 4.15500 | 4.15500 | 4.15500 | 209.72200 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.76500 | 96.40652 | 9.76500 | 96.33092 | | | | 0.00 | 0 | 100,000,000 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.15869 | | | | 0.00 | 0 | 365,013,180 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 365,013,180 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 365,013,180 |
| T12A12 On 21/08/2019 Spot Bond | | | 8.22000 | 101.27627 | 8.22000 | 101.21001 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.90867 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 8.11000 | 104.10357 | 8.11000 | 104.03500 | | | | 0.00 | 0 | 100,000,000 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.88582 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 8.22000 | 103.79080 | 8.22000 | 103.72153 | | | | 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 | 100.74738 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A2C On 21/08/2020 Spot Bond | | | 8.17000 | 103.06020 | 8.17000 | 102.99184 | | | | 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 | 100.88511 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A1C On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.86781 | | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.88709 | | | | 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 | 104.68272 | 8.55000 | 104.61012 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.80449 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2020 Spot Bond | | | | | 0.00000 | 99.77604 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 27/05/2019 Spot Bond | | | | | 0.00000 | 100.85188 | | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.91593 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.45527 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.57220 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.21483 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.89821 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.78779 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 101.31348 | | | | 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 | 100.66389 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS152 On 25/04/2019 Spot Bond | | | | | 0.00000 | 101.40777 | | | | 0.00 | 0 | 0 |
| Total TFS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS152 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 99.74777 | | | | 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 | 99.78405 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.56596 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.57735 | | | | 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 | 100.89778 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.20281 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.20647 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A: On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.86787 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.17000 | 8.17000 | 8.17000 | 101.29728 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.88735 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.08000 | 101.09221 | 8.08000 | 101.02716 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.88735 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.19000 | 100.93884 | 8.19000 | 100.87304 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.93116 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.93116 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.93116 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.93116 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.31803 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.31803 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.00898 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.00801 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.32425 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.32043 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.34715 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.31844 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.08297 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 8.32000 | 102.27763 | 8.32000 | 102.20855 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.69062 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 8.21000 | 102.85411 | 8.21000 | 102.78555 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.93104 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.93202 | | | | 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 | 100.96022 | | | | 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 | 100.91943 | | | | 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 | 100.92813 | | | | 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 | 100.99910 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.00687 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.00881 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.00571 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.05252 | | | | 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 | 101.31900 | | | | 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 | 101.31900 | | | | 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 | 101.34801 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.30591 | | | | 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 | 101.33834 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.15459 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.90070 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | 8.29500 | 107.82844 | 8.29500 | 107.75584 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.11840 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.09425 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | 8.34500 | 105.70087 | 8.34500 | 105.62928 | | | | 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 | 100.95996 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.39744 | | | | 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 | 100.91916 | | | | 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 | 101.00850 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.38514 | | | | 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 | 100.97744 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.29897 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.27868 | | | | 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 | 102.37085 | | | | 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 | 100.85786 | | | | 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 | 100.87743 | | | | 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 | 103.44782 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.06661 | | | | 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 | 100.68617 | | | | 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 | 100.84425 | | | | 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 | 100.85408 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.89883 | | | | 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 | 100.89105 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.65772 | | | | 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 | 100.94453 | | | | 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 | 101.54511 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.92120 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.22672 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.17832 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.12794 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.89184 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.81274 | | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.69121 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.84465 | | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 7.95500 | 7.95500 | 7.95500 | 98.87328 | | | | 0.00 | 0 | 100,000,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 56.96604 | 100.00000 | 56.64241 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | | 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 | 100.59444 | | | | 0.00 | 0 | 0 |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.58735 | | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 9.06500 | 100.57853 | 9.06500 | 100.50587 | | | | 0.00 | 0 | 200,000,000 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TL25 On 04/09/2024 Spot Bond | | | 9.57500 | 100.69302 | 9.57500 | 100.61627 | | | | 0.00 | 0 | 200,000,000 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.90628 | | | | 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 | 101.80663 | | | | 0.00 | 0 | 0 |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | 0 |
| TL28 On 24/04/2025 Spot Bond | | | 10.01500 | 100.76003 | 10.01500 | 100.67892 | | | | 0.00 | 0 | 800,000,000 |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.58525 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|--------------------|
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | 0.00 | 0 | 0 |
| TLC05 On 22/09/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total TLC05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC05 | | | | | | | | | 0.00 | 0 | 0 |
| TLC07 On 17/09/2019 Spot Bond | | | | | 0.00000 | 100.14060 | | | 0.00 | 0 | 0 |
| Total TLC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC07 | | | | | | | | | 0.00 | 0 | 0 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.15170 | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total TLC08 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total For TLC08 | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 8.22500 | 103.48940 | 8.22500 | 103.42142 | | 4,917,390,275,000.00 | 597,859,000 | 33,533,260,100 | |
| Total TN20 SPOT | | | | | | | | 4,917,390,275,000.00 | 597,859,000 | 33,533,260,100 | |
| Total For TN20 | | | | | | | | 4,917,390,275,000.00 | 597,859,000 | 33,533,260,100 | |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 38.26259 | 100.00000 | 38.01048 | | 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 | 29.24173 | 100.00000 | 29.04587 | | 0.00 | 0 | 0 | |
| Total TN21U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN21U | | | | | | | | 0.00 | 0 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 9.47500 | 109.18284 | 9.47500 | 109.09910 | | 619,665,000,000.00 | 65,400,000 | 21,249,000,000 | |
| Total TN23 SPOT | | | | | | | | 619,665,000,000.00 | 65,400,000 | 21,249,000,000 | |
| Total For TN23 | | | | | | | | 619,665,000,000.00 | 65,400,000 | 21,249,000,000 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 17.12368 | 100.00000 | 17.00899 | | 0.00 | 0 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 10.24500 | 97.62506 | 10.24500 | 97.54426 | | 12,874,471,455,000.00 | 1,256,659,000 | 23,785,460,100 | |
| Total TN25 SPOT | | | | | | | | 12,874,471,455,000.00 | 1,256,659,000 | 23,785,460,100 | |
| Total For TN25 | | | | | | | | 12,874,471,455,000.00 | 1,256,659,000 | 23,785,460,100 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.92360 | 100.00000 | 10.85043 | | 0.00 | 0 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN25/R186 | | | | | | | | 0.00 | 0 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 10.44500 | 94.73110 | 10.44500 | 94.65120 | | 1,942,770,000,000.00 | 186,000,000 | 856,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-----------------------|
| Total TN27 SPOT | | | | | | | | | 1,942,770,000,000.00 | 186,000,000 | 856,500,000 |
| Total For TN27 | | | | | | | | | 1,942,770,000,000.00 | 186,000,000 | 856,500,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.20801 | 100.00000 | 12.12625 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.00500 | 96.52227 | 11.00500 | 101.67012 | | | 0.00 | 0 | 11,880,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 11,880,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 11,880,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 118.36681 | 8.00000 | 123.52789 | | | 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 | | | 11.78500 | 91.73536 | 11.78500 | 97.00526 | | | 0.00 | 0 | 10,000,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 99.77013 | 10.75000 | 105.04208 | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 105.16600 | 10.00000 | 105.08400 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2019 Spot Bond | | | | | 0.00000 | 101.81416 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 8.60500 | 104.54865 | 8.60500 | 104.47568 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.46000 | 104.72754 | 8.46000 | 104.65605 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.26000 | 8.26000 | 8.26000 | 105.01084 | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.39939 | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.40942 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.45146 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.46745 | | | | 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 | 100.57098 | | | | 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 | 100.57098 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.03358 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.05932 | | | | 0.00 | 0 | 0 |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | 8.97500 | 103.59115 | 8.97500 | 103.51581 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.02777 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.05000 | | | | 0.00 | 0 | 0 |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.22676 | | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.20236 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2020 Spot Bond | | | | | 0.00000 | 100.33916 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA4A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A:On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.36317 | | | | 0.00 | 0 | 0 |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A:On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.37430 | | | | 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 | | | 9.24500 | 101.79288 | 9.24500 | 100.25951 | | | | 0.00 | 0 | 0 |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.41648 | | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11:On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12:On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13:On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14:On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01:On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03:On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22:On 19/03/2020 Spot Bond | | | | | 0.00000 | 92.40791 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01:On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.66468 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.14572 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.34808 | | | | 0.00 | 0 | 0 |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 102.62862 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 09/10/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TWC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC281 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 08/04/2019 Spot Bond | | | | | 0.00000 | 101.65142 | | | | 0.00 | 0 | 0 |
| Total TWC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC289 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 15/04/2019 Spot Bond | | | | | 0.00000 | 101.54082 | | | | 0.00 | 0 | 0 |
| Total TWC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC290 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.39874 | | | | 0.00 | 0 | 0 |
| Total TWC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC291 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 24/04/2019 Spot Bond | | | | | 0.00000 | 101.33611 | | | | 0.00 | 0 | 0 |
| Total TWC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC292 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.21085 | | | | 0.00 | 0 | 0 |
| Total TWC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC293 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 15/05/2019 Spot Bond | | | | | 0.00000 | 101.19575 | | | | 0.00 | 0 | 0 |
| Total TWC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC294 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 29/05/2019 Spot Bond | | | | | 0.00000 | 100.62548 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total TWC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC295 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 05/06/2019 Spot Bond | | | | | 0.00000 | 100.45929 | | | | 0.00 | 0 | 0 |
| Total TWC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC296 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.77300 | 104.19253 | 8.77300 | 104.11963 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.64500 | 103.89575 | 10.64500 | 103.80795 | | | | 0.00 | 0 | 100,000,000 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| VCJA11 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA21 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA31 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA41 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA51 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA61 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA71 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA81 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB11 On 20/07/2025 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 VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8L On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.51055 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 100.30064 | | | | 0.00 | 0 | 0 |
| Total VKE09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE09 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 99.76781 | | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 101.64348 | | | | 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 | 101.47030 | | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.83209 | | | | 0.00 | 0 | 330,000,000 |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | 330,000,000 |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | 330,000,000 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.73212 | | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VR841L On 11/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total VR841U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR841U | | | | | | | | | | 0.00 | 0 | 0 |
| VR842L On 18/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR842U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR842U | | | | | | | | | | 0.00 | 0 | 0 |
| VR843L On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR843U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR843U | | | | | | | | | | 0.00 | 0 | 0 |
| VR844L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR844U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR844U | | | | | | | | | | 0.00 | 0 | 0 |
| VR845L On 26/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR845U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR845U | | | | | | | | | | 0.00 | 0 | 0 |
| VR846L On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR846U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR846U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 102.31169 | | | | 0.00 | 1,740,000,000 | 1,200,000,000 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 1,740,000,000 | 1,200,000,000 |
| Total For WHL01 | | | | | | | | | | 0.00 | 1,740,000,000 | 1,200,000,000 |
| 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 | 99.93487 | | | | 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 | 100.15064 | | | | 0.00 | 400,000,000 | 400,000,000 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| Total For WHL03 | | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------------|------------------------|
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.23500 | 103.33249 | 7.23500 | 103.27177 | | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.21000 | 105.01982 | 7.21000 | 104.95819 | | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 7.82000 | 105.36579 | 7.82000 | 105.29883 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 27.70230 | 100.00000 | 27.51675 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 6.62000 | 96.80455 | 6.62000 | 96.77864 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.16e+017 | 202,847,118,277 | 017,402,675,177 |
| Total for SPOT : | | | | | | | | | | 1.16e+017 | 202,847,118,277 | 017,402,675,177 |
| Total Futures | | | | | | | | | | 1.16e+017 | 202,847,124,922 | 017,403,462,699 |
| Total Options | | | | | | | | | | 49 778 259.30 | 50,490 | 209,380 |
| Grand Total: | | | | | | | | | | 1.16e+017 | 202,847,175,412 | 017,403,672,079 |