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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2019

| 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 07/11/2019 Bond Future | | | 10.76281 | 77.96261 | 10.83309 | 77.55011 | | | 0.00 | 0 | 350 |
| ES33 On 06/02/2020 Bond Future | | | 10.87827 | 79.36063 | 10.95116 | 78.94057 | | | 0.00 | 0 | 0 |
| ES33 On 07/05/2020 Bond Future | | | 10.98932 | 77.02707 | 11.06485 | 76.59936 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 07/11/2019 Bond Future | | | 11.11796 | 78.93554 | 11.19870 | 78.39668 | | | 0.00 | 0 | 4,919 |
| ES42 On 06/02/2020 Bond Future | | | 11.22875 | 80.35091 | 11.31240 | 79.80214 | | | 0.00 | 0 | 0 |
| ES42 On 07/05/2020 Bond Future | | | 11.33994 | 77.56490 | 11.42662 | 77.00613 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 07/11/2019 Bond Future | | | 137.49038 | 137.49038 | 137.49459 | 137.49459 | | | 0.00 | 0 | 1,451 |
| I2025 On 06/02/2020 Bond Future | | | 138.51529 | 138.51529 | 138.51923 | 138.51923 | | | 0.00 | 0 | 0 |
| I2025 On 07/05/2020 Bond Future | | | 141.09657 | 141.09657 | 141.10063 | 141.10063 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 1,451 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 1,451 |
| I2029 On 07/11/2019 Bond Future | | | 102.05819 | 102.05819 | 102.19147 | 102.19147 | | | 0.00 | 0 | 4,260 |

| 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 | 06/02/2020 | Bond Future | | | 103.91305 | 103.91305 | 104.04848 | 104.04848 | | | 0.00 | 0 | 0 |
| I2029 | On | 07/05/2020 | Bond Future | | | 104.73693 | 104.73693 | 104.87496 | 104.87496 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 4,260 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 4,260 |
| I2033 | On | 07/11/2019 | Bond Future | | | 102.85446 | 102.85446 | 102.97411 | 102.97411 | | | 0.00 | 0 | 6,260 |
| I2033 | On | 06/02/2020 | Bond Future | | | 104.72378 | 104.72378 | 104.84541 | 104.84541 | | | 0.00 | 0 | 0 |
| I2033 | On | 07/05/2020 | Bond Future | | | 105.47969 | 105.47969 | 105.60364 | 105.60364 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,260 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,260 |
| I2038 | On | 07/11/2019 | Bond Future | | | 121.14658 | 121.14658 | 121.05977 | 121.05977 | | | 0.00 | 0 | 21,774 |
| I2038 | On | 06/02/2020 | Bond Future | | | 121.69019 | 121.69019 | 121.60157 | 121.60157 | | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2020 | Bond Future | | | 123.95789 | 123.95789 | 123.86764 | 123.86764 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 21,774 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 21,774 |
| I2046 | On | 07/11/2019 | Bond Future | | | 111.62582 | 111.62582 | 111.72847 | 111.72847 | | | 0.00 | 0 | 17,994 |
| I2046 | On | 06/02/2020 | Bond Future | | | 113.65453 | 113.65453 | 113.75885 | 113.75885 | | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2020 | Bond Future | | | 114.02426 | 114.02426 | 114.13060 | 114.13060 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 17,994 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 17,994 |
| I2050 | On | 07/11/2019 | Bond Future | | | 116.75337 | 116.75337 | 116.75384 | 116.75384 | | | 0.00 | 0 | 12,882 |
| I2050 | On | 06/02/2020 | Bond Future | | | 117.03973 | 117.03973 | 117.03996 | 117.03996 | | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2020 | Bond Future | | | 119.22088 | 119.22088 | 119.22088 | 119.22088 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 12,882 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 12,882 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.11993 | 116.77624 | 8.17323 | 116.47057 | | 5.65 | 11,677,624.00 | 100 | 127,184 |
| R186 | On | 06/02/2020 | Bond Future | | | 8.16195 | 113.56627 | 8.21798 | 113.25488 | | 6.32 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | | | 8.19745 | 115.65616 | 8.25636 | 115.33917 | | 6.06 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 11,677,624.00 | 100 | 127,184 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Put | | | 1,032.62000 | 1.03262 | 880,420 | 5.62 | 0.00 | 0 | 7,500 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 4,445.91000 | 4.44591 | 4,724,790 | 6.33 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 4,496.81000 | 4.49681 | 4,776,430 | 6.34 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 106.34000 | 0.10634 | 80,290 | 6.34 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Call | | | 1,279.74000 | 1.27974 | 1,440,750 | 5.64 | 0.00 | 0 | 4,955 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 4,395.09000 | 4.39509 | 4,673,210 | 6.32 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 113.46000 | 0.11346 | 85,910 | 6.32 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Call | | | 1,185.74000 | 1.18574 | 1,339,210 | 5.62 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Put | | | 906.15000 | 0.90615 | 766,470 | 5.65 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Call | | | 1,344.55000 | 1.34455 | 1,510,540 | 5.65 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Call | | | 3,351.30000 | 3.35130 | 3,609,290 | 6.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Put | | | 221.11000 | 0.22111 | 173,430 | 6.08 | 0.00 | 0 | 4,955 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Put | | | 955.34000 | 0.95534 | 810,680 | 5.64 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 109.85000 | 0.10985 | 83,060 | 6.33 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Call | | | 3,025.77000 | 3.02577 | 3,218,530 | 6.60 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Put | | | 1,148.79000 | 1.14879 | 1,030,160 | 6.60 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Call | | | 3,063.69000 | 3.06369 | 3,257,970 | 6.61 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Put | | | 1,165.07000 | 1.16507 | 1,045,190 | 6.59 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 4,849.07000 | 4.84907 | 5,089,510 | 7.16 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Put | | | 1,132.44000 | 1.13244 | 1,015,330 | 6.61 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 616.42000 | 0.61642 | 545,470 | 7.16 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Call | | | 2,800.95000 | 2.80095 | 2,985,480 | 6.53 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Put | | | 1,250.31000 | 1.25031 | 1,123,450 | 6.53 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Put | | | 2,168.13000 | 2.16813 | 1,986,820 | 6.22 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Call | | | 1,567.03000 | 1.56703 | 1,697,110 | 6.22 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Call | | | 2,987.75000 | 2.98775 | 3,179,260 | 6.59 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Call | | | 2,379.03000 | 2.37903 | 2,530,920 | 6.09 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Call | | | 1,810.89000 | 1.81089 | 1,936,250 | 5.90 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Put | | | 2,763.33000 | 2.76333 | 2,571,700 | 5.90 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Call | | | 1,837.36000 | 1.83736 | 1,963,930 | 5.91 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Call | | | 1,784.24000 | 1.78424 | 1,908,390 | 5.89 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Put | | | 2,790.99000 | 2.79099 | 2,598,150 | 5.89 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Put | | | 4,354.92000 | 4.35492 | 4,103,080 | 5.36 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Put | | | 2,735.51000 | 2.73551 | 2,545,090 | 5.91 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Call | | | 757.09000 | 0.75709 | 822,240 | 5.36 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Put | | | 2,252.14000 | 2.25214 | 2,087,040 | 6.09 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Call | | | 4,734.46000 | 4.73446 | 4,948,240 | 6.90 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Put | | | 1,190.09000 | 1.19009 | 1,086,880 | 6.90 | 0.00 | 0 | 6,000 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 45,931 |
| Total For R186 | | | | | | | | | | | | 11,677,624.00 | 100 | 173,115 |
| R197 | On | 07/11/2019 | Bond Future | | | 309.03041 | 309.03041 | 308.58455 | 308.58455 | | | 0.00 | 0 | 2,507 |
| R197 | On | 06/02/2020 | Bond Future | | | 306.98898 | 306.98898 | 306.53418 | 306.53418 | | | 0.00 | 0 | 40 |
| R197 | On | 07/05/2020 | Bond Future | | | 312.70978 | 312.70978 | 312.24683 | 312.24683 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,547 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,547 |
| R202 | On | 07/11/2019 | Bond Future | | | 233.80691 | 233.80691 | 233.93828 | 233.93828 | | | 0.00 | 0 | 9,082 |
| R202 | On | 06/02/2020 | Bond Future | | | 233.98874 | 233.98874 | 234.12182 | 234.12182 | | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2020 | Bond Future | | | 238.34899 | 238.34899 | 238.48503 | 238.48503 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 9,082 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 9,082 |

| 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 | | | 7.21451 | 103.09357 | 7.24675 | 102.99952 | | 2.44 | 0.00 | 0 | 53,397 |
| R2023 | On | 06/02/2020 | Bond Future | | | 7.21619 | 104.94223 | 7.25154 | 104.84625 | | 2.68 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | | | 7.18638 | 102.94041 | 7.22514 | 102.84279 | | 2.67 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 53,397 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 41.47000 | 0.04147 | 34,860 | 3.29 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 2,179.22000 | 2.17922 | 2,266,830 | 3.30 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 40.29000 | 0.04029 | 33,850 | 3.30 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 2,206.42000 | 2.20642 | 2,294,210 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 39.09000 | 0.03909 | 32,830 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 2,152.00000 | 2.15200 | 2,239,440 | 3.29 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 1,194.31000 | 1.19431 | 1,257,610 | 2.87 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 469.06000 | 0.46906 | 436,380 | 2.87 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 1,213.91000 | 1.21391 | 1,277,640 | 2.88 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 461.77000 | 0.46177 | 429,520 | 2.88 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 1,233.61000 | 1.23361 | 1,297,780 | 2.89 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 454.58000 | 0.45458 | 422,770 | 2.89 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Put | | | 1,284.09000 | 1.28409 | 1,221,240 | 2.44 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Call | | | 464.32000 | 0.46432 | 498,430 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Put | | | 1,312.27000 | 1.31227 | 1,248,760 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Call | | | 475.43000 | 0.47543 | 510,020 | 2.43 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Put | | | 1,297.96000 | 1.29796 | 1,234,930 | 2.43 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Call | | | 486.99000 | 0.48699 | 521,760 | 2.44 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 53,397 |
| R2030 | On | 07/11/2019 | Bond Future | | | 8.82363 | 96.76840 | 8.88714 | 96.36288 | | 8.32 | 29,707,898.80 | 307 | 72,732 |
| R2030 | On | 06/02/2020 | Bond Future | | | 8.87992 | 94.49492 | 8.94590 | 94.08195 | | 9.20 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | | | 8.93438 | 96.23392 | 9.00290 | 95.81341 | | 8.99 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 29,707,898.80 | 307 | 72,732 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 295.06000 | 0.29506 | 228,340 | 8.95 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Call | | | 5,477.63000 | 5.47763 | 5,850,340 | 9.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Put | | | 130.41000 | 0.13041 | 97,600 | 9.46 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 5,147.49000 | 5.14749 | 5,514,860 | 9.35 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 154.74000 | 0.15474 | 116,590 | 9.35 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Put | | | 2,427.36000 | 2.42736 | 2,132,850 | 7.87 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Call | | | 575.50000 | 0.57550 | 686,510 | 7.87 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Put | | | 797.26000 | 0.79726 | 652,780 | 8.43 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Call | | | 2,139.75000 | 2.13975 | 2,400,790 | 8.43 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Call | | | 5,976.02000 | 5.97602 | 6,355,310 | 9.61 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Put | | | 100.62000 | 0.10062 | 74,390 | 9.61 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Put | | | 2,565.47000 | 2.56547 | 2,262,730 | 7.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Call | | | 517.38000 | 0.51738 | 620,160 | 7.83 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Put | | | 757.15000 | 0.75715 | 618,040 | 8.45 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Call | | | 2,224.47000 | 2.22447 | 2,490,880 | 8.45 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.20 | Call | | | 2,577.49000 | 2.57749 | 2,864,250 | 8.54 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.20 | Put | | | 613.04000 | 0.61304 | 494,280 | 8.54 | 0.00 | 0 | 2,750 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 1,554.55000 | 1.55455 | 1,772,070 | 8.27 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 1,155.45000 | 1.15545 | 967,450 | 8.27 | 0.00 | 0 | 5,000 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Call | | | 3,297.08000 | 3.29708 | 3,615,730 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Put | | | 410.00000 | 0.41000 | 323,130 | 8.76 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Call | | | 2,808.44000 | 2.80844 | 3,106,970 | 8.60 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Put | | | 535.08000 | 0.53508 | 428,090 | 8.60 | 0.00 | 0 | 5,333 |
| R2030 | On | 07/11/2019 | Bond Future | 8.40 | Put | | | 3,434.38000 | 3.43438 | 3,090,430 | 7.63 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 4,016.30000 | 4.01630 | 4,358,040 | 8.98 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 279.10000 | 0.27910 | 215,320 | 8.98 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 3,911.46000 | 3.91146 | 4,250,260 | 8.95 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.40 | Call | | | 264.26000 | 0.26426 | 325,830 | 7.63 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 3,049.72000 | 3.04972 | 3,358,700 | 8.68 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 468.82000 | 0.46882 | 372,280 | 8.68 | 0.00 | 0 | 2,750 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 3,963.85000 | 3.96385 | 4,304,080 | 8.97 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 287.03000 | 0.28703 | 221,740 | 8.97 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 832.53000 | 0.83253 | 931,700 | 8.51 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 2,979.93000 | 2.97993 | 3,214,150 | 9.36 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 1,717.41000 | 1.71741 | 1,538,660 | 9.36 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 3,017.89000 | 3.01789 | 3,253,820 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 1,694.09000 | 1.69409 | 1,517,050 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 2,942.17000 | 2.94217 | 3,174,680 | 9.35 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 1,740.99000 | 1.74099 | 1,560,530 | 9.35 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 2,100.88000 | 2.10088 | 1,895,710 | 9.20 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 2,437.73000 | 2.43773 | 2,645,530 | 9.20 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 4,322.35000 | 4.32235 | 4,008,550 | 8.51 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Call | | | 2,181.33000 | 2.18133 | 2,349,940 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Put | | | 3,496.04000 | 3.49604 | 3,244,140 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Call | | | 2,210.48000 | 2.21048 | 2,380,580 | 8.77 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Put | | | 3,462.90000 | 3.46290 | 3,212,490 | 8.77 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Call | | | 2,152.69000 | 2.15269 | 2,319,820 | 8.75 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Put | | | 3,529.74000 | 3.52974 | 3,276,360 | 8.75 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 48,973 |
| Total For R2030 | | | | | | | | | | | | 29,707,898.80 | 307 | 121,705 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.21506 | 93.91224 | 9.28395 | 93.43588 | | 9.75 | 0.00 | 0 | 47,957 |
| R2032 | On | 06/02/2020 | Bond Future | | | 9.27983 | 95.59618 | 9.35118 | 95.11108 | | 10.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 07/05/2020 | Bond Future | | | 9.34123 | 93.19528 | 9.41511 | 92.70136 | | 10.51 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 47,957 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 570.15000 | 0.57015 | 453,110 | 10.51 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 3,404.64000 | 3.40464 | 3,759,400 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 598.22000 | 0.59822 | 476,620 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 3,456.51000 | 3.45651 | 3,813,550 | 10.49 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 584.10000 | 0.58410 | 464,780 | 10.49 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 3,508.49000 | 3.50849 | 3,867,810 | 10.51 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 2,687.80000 | 2.68780 | 2,999,180 | 10.39 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 2,357.90000 | 2.35790 | 2,184,180 | 10.39 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Call | | | 2,614.69000 | 2.61469 | 2,922,130 | 10.37 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Put | | | 2,419.74000 | 2.41974 | 2,242,080 | 10.37 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Call | | | 2,651.25000 | 2.65125 | 2,960,410 | 10.38 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Put | | | 2,388.79000 | 2.38879 | 2,212,850 | 10.38 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 4,002.87000 | 4.00287 | 3,706,380 | 10.20 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Call | | | 2,449.60000 | 2.44960 | 2,648,730 | 10.21 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 3,965.97000 | 3.96597 | 3,671,180 | 10.21 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Call | | | 2,387.60000 | 2.38760 | 2,583,340 | 10.19 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Put | | | 4,040.35000 | 4.04035 | 3,742,170 | 10.19 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 2,418.35000 | 2.41835 | 2,615,780 | 10.20 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 47,957 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.49428 | 96.82044 | 9.57346 | 96.21388 | | 10.64 | 0.00 | 0 | 93,884 |
| R2035 | On | 06/02/2020 | Bond Future | | | 9.56631 | 98.55658 | 9.64823 | 97.93890 | | 11.17 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | | | 9.62898 | 95.86643 | 9.71359 | 95.23749 | | 11.53 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | | | 9.69141 | 97.64839 | 9.77888 | 97.00766 | | 11.76 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 93,884 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 5,346.12000 | 5.34612 | 4,822,920 | 9.61 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 165.29000 | 0.16529 | 248,650 | 9.61 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Put | | | 1,896.80000 | 1.89680 | 1,626,850 | 10.67 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Call | | | 1,487.89000 | 1.48789 | 1,824,500 | 10.67 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Call | | | 5,039.88000 | 5.03988 | 5,598,370 | 12.02 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 832.65000 | 0.83265 | 707,780 | 11.29 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 3,181.35000 | 3.18135 | 3,666,610 | 11.31 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 812.30000 | 0.81230 | 691,000 | 11.31 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 3,075.39000 | 3.07539 | 3,553,460 | 11.27 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Put | | | 363.80000 | 0.36380 | 315,730 | 12.02 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 853.42000 | 0.85342 | 724,930 | 11.27 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 3,128.20000 | 3.12820 | 3,609,890 | 11.29 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Call | | | 2,652.48000 | 2.65248 | 2,943,910 | 11.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Put | | | 3,015.42000 | 3.01542 | 2,689,170 | 11.00 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Call | | | 2,690.54000 | 2.69054 | 2,984,590 | 11.01 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Put | | | 2,978.06000 | 2.97806 | 2,654,430 | 11.01 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Call | | | 2,614.70000 | 2.61470 | 2,903,500 | 10.99 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 3,053.15000 | 3.05315 | 2,724,270 | 10.99 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Put | | | 4,476.63000 | 4.47663 | 4,103,640 | 11.27 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 4,559.74000 | 4.55974 | 4,182,820 | 11.25 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Call | | | 8,554.48000 | 8.55448 | 9,030,260 | 12.99 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Put | | | 1,325.36000 | 1.32536 | 1,172,200 | 12.99 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Call | | | 2,766.62000 | 2.76662 | 3,020,450 | 11.26 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Put | | | 4,518.03000 | 4.51803 | 4,142,920 | 11.26 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Call | | | 2,801.17000 | 2.80117 | 3,057,120 | 11.27 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Put | | | 6,269.81000 | 6.26981 | 5,818,530 | 10.80 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Call | | | 1,645.41000 | 1.64541 | 1,823,070 | 10.80 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 3,489.42000 | 3.48942 | 3,170,760 | 11.53 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 3,758.19000 | 3.75819 | 4,068,470 | 11.53 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,732.29000 | 2.73229 | 2,984,310 | 11.25 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 5,511.44000 | 5.51144 | 5,867,210 | 13.36 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 4,419.36000 | 4.41936 | 4,134,400 | 13.36 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 5,431.68000 | 5.43168 | 5,784,890 | 13.34 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 4,483.06000 | 4.48306 | 4,195,540 | 13.34 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 8,325.55000 | 8.32555 | 7,897,390 | 12.47 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 2,388.11000 | 2.38811 | 2,600,680 | 12.47 | 0.00 | 0 | 24,761 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 5,471.69000 | 5.47169 | 5,825,990 | 13.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 4,451.30000 | 4.45130 | 4,164,870 | 13.35 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 50,261 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 144,145 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.62146 | 93.03320 | 9.69531 | 92.46406 | | 11.27 | 0.00 | 0 | 60,745 |
| R2037 | On | 06/02/2020 | Bond Future | | | 9.68914 | 90.44220 | 9.76540 | 89.86271 | | 12.40 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | | | 9.75528 | 92.10663 | 9.83399 | 91.51650 | | 12.24 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 60,745 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 2,968.07000 | 2.96807 | 3,346,780 | 11.60 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 971.90000 | 0.97190 | 781,470 | 11.60 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 3,019.59000 | 3.01959 | 3,401,610 | 11.61 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 949.32000 | 0.94932 | 762,200 | 11.61 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 2,916.92000 | 2.91692 | 3,292,400 | 11.58 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 994.94000 | 0.99494 | 801,280 | 11.58 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 3,324.25000 | 3.32425 | 3,004,140 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 2,558.52000 | 2.55852 | 2,820,340 | 12.30 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 3,284.34000 | 3.28434 | 2,966,670 | 12.30 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 2,595.71000 | 2.59571 | 2,859,970 | 12.31 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 3,245.04000 | 3.24504 | 2,929,810 | 12.31 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 2,521.84000 | 2.52184 | 2,781,220 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Call | | | 2,739.21000 | 2.73921 | 3,068,620 | 12.07 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Put | | | 4,587.74000 | 4.58774 | 4,327,020 | 12.07 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Call | | | 2,773.63000 | 2.77363 | 3,104,800 | 12.08 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Put | | | 4,545.28000 | 4.54528 | 4,286,320 | 12.08 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Call | | | 2,808.28000 | 2.80828 | 3,141,210 | 12.09 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Put | | | 4,503.14000 | 4.50314 | 4,245,940 | 12.09 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 60,745 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.75216 | 95.92940 | 9.83113 | 95.27738 | | 11.71 | 287,788.20 | 3 | 43,051 |
| R2040 | On | 06/02/2020 | Bond Future | | | 9.82084 | 93.13978 | 9.90235 | 92.47591 | | 12.92 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | | | 9.88795 | 94.85392 | 9.97204 | 94.17782 | | 12.76 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 287,788.20 | 3 | 43,051 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 1,713.65000 | 1.71365 | 2,090,140 | 11.79 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 4,843.27000 | 4.84327 | 4,345,930 | 10.85 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 314.70000 | 0.31470 | 469,380 | 10.85 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 1,155.91000 | 1.15591 | 983,570 | 12.21 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 2,898.91000 | 2.89891 | 3,383,070 | 12.24 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 1,129.10000 | 1.12910 | 961,240 | 12.24 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 2,793.43000 | 2.79343 | 3,268,580 | 12.19 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,183.10000 | 1.18310 | 1,006,230 | 12.19 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 1,969.81000 | 1.96981 | 1,694,280 | 11.79 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 2,846.04000 | 2.84604 | 3,325,720 | 12.21 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 2,487.37000 | 2.48737 | 2,774,490 | 12.59 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 3,734.37000 | 3.73437 | 3,357,620 | 12.59 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 2,525.33000 | 2.52533 | 2,815,290 | 12.60 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,689.67000 | 3.68967 | 3,315,760 | 12.60 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 2,448.76000 | 2.44876 | 2,733,020 | 12.57 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,778.54000 | 3.77854 | 3,398,930 | 12.57 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 8,275.12000 | 8.27512 | 7,699,680 | 11.18 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 484.64000 | 0.48464 | 573,070 | 11.18 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 13,641.42000 | 13.64142 | 12,997,580 | 11.18 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 88.88000 | 0.08888 | 108,910 | 11.18 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Put | | | 4,923.19000 | 4.92319 | 4,530,130 | 12.47 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 3,075.71000 | 3.07571 | 3,361,020 | 12.48 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 4,878.12000 | 4.87812 | 4,487,330 | 12.48 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Call | | | 3,001.12000 | 3.00112 | 3,281,880 | 12.45 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Put | | | 4,968.61000 | 4.96861 | 4,573,270 | 12.45 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R2040 On 07/05/2020 Bond Future | 9.74 | Call | | | 3,038.30000 | 3.03830 | 3,321,340 | 12.47 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | 0.00 | 0 | 2,520 |
| Total For R2040 | | | | | | | | | 287,788.20 | 3 | 45,571 |
| R2044 On 07/11/2019 Bond Future | | | 9.80578 | 92.74003 | 9.87441 | 92.16309 | | 12.33 | 0.00 | 0 | 38,089 |
| R2044 On 06/02/2020 Bond Future | | | 9.87235 | 90.01852 | 9.94314 | 89.43101 | | 13.62 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | | | 9.93731 | 91.67516 | 10.01027 | 91.07689 | | 13.46 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 0.00 | 0 | 38,089 |
| R2044 On 07/11/2019 Bond Future | 9.74 | Put | | | 2,487.38000 | 2.48738 | 2,205,490 | 12.31 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.74 | Call | | | 1,351.64000 | 1.35164 | 1,646,690 | 12.31 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.52 | Call | | | 5,556.84000 | 5.55684 | 6,093,860 | 14.08 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.07 | Put | | | 1,225.14000 | 1.22514 | 1,076,220 | 12.94 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.05 | Call | | | 2,731.07000 | 2.73107 | 3,150,970 | 12.89 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.52 | Put | | | 418.76000 | 0.41876 | 378,840 | 14.08 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.05 | Put | | | 1,282.67000 | 1.28267 | 1,125,630 | 12.89 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.19 | Put | | | 6,201.96000 | 6.20196 | 5,702,380 | 11.17 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.19 | Call | | | 160.80000 | 0.16080 | 238,160 | 11.17 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.06 | Call | | | 2,783.42000 | 2.78342 | 3,207,330 | 12.92 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.06 | Put | | | 1,253.71000 | 1.25371 | 1,100,680 | 12.92 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.07 | Call | | | 2,836.04000 | 2.83604 | 3,264,060 | 12.94 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.09 | Put | | | 8,110.60000 | 8.11060 | 7,608,390 | 11.97 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.09 | Call | | | 578.90000 | 0.57890 | 664,200 | 11.97 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 9.74 | Put | | | 4,058.52000 | 4.05852 | 3,709,130 | 13.25 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.74 | Call | | | 2,355.17000 | 2.35517 | 2,593,290 | 13.25 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 10.78 | Put | | | 1,100.91000 | 1.10091 | 966,120 | 15.10 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 9.77 | Call | | | 2,468.67000 | 2.46867 | 2,714,330 | 13.30 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.77 | Put | | | 3,917.08000 | 3.91708 | 3,575,230 | 13.30 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.78 | Call | | | 2,506.82000 | 2.50682 | 2,754,990 | 13.31 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.78 | Put | | | 3,870.51000 | 3.87051 | 3,531,170 | 13.31 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.76 | Call | | | 2,430.84000 | 2.43084 | 2,673,980 | 13.28 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.76 | Put | | | 3,964.10000 | 3.96410 | 3,619,730 | 13.28 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 10.78 | Call | | | 7,584.99000 | 7.58499 | 8,037,710 | 15.10 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.80 | Call | | | 3,197.07000 | 3.19707 | 3,448,390 | 13.23 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.80 | Put | | | 4,939.62000 | 4.93962 | 4,592,670 | 13.23 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.81 | Call | | | 3,235.25000 | 3.23525 | 3,488,570 | 13.24 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.81 | Put | | | 4,893.65000 | 4.89365 | 4,548,700 | 13.24 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.79 | Call | | | 3,159.10000 | 3.15910 | 3,408,430 | 13.22 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.79 | Put | | | 4,985.93000 | 4.98593 | 4,636,990 | 13.22 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.26 | Put | | | 7,945.84000 | 7.94584 | 7,490,040 | 12.44 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.26 | Call | | | 1,459.38000 | 1.45938 | 1,601,850 | 12.44 | 0.00 | 0 | 556 |
| R2044 On 07/05/2020 Bond Future | 9.91 | Put | | | 4,453.23000 | 4.45323 | 4,126,920 | 13.36 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 3,629.29000 | 3.62929 | 3,901,250 | 13.36 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Call | | | 9,197.21000 | 9.19721 | 9,644,850 | 15.16 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Put | | | 1,561.76000 | 1.56176 | 1,411,130 | 15.16 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Put | | | 7,492.76000 | 7.49276 | 7,050,980 | 12.55 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Call | | | 1,644.04000 | 1.64404 | 1,800,530 | 12.55 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Put | | | 4,165.21000 | 4.16521 | 3,851,700 | 13.44 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Call | | | 3,917.81000 | 3.91781 | 4,202,570 | 13.44 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Call | | | 9,560.78000 | 9.56078 | 10,017,300 | 15.16 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Put | | | 1,437.46000 | 1.43746 | 1,295,710 | 15.16 | 0.00 | 0 | 100 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 3,936 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 42,025 |
| R2048 | On | 07/11/2019 | Bond Future | | | 9.79159 | 91.81300 | 9.87048 | 91.13035 | | 12.74 | 29,839,225.00 | 325 | 86,284 |
| R2048 | On | 06/02/2020 | Bond Future | | | 9.85943 | 93.45938 | 9.94082 | 92.76422 | | 13.42 | 0.00 | 0 | 100 |
| R2048 | On | 07/05/2020 | Bond Future | | | 9.91892 | 90.73883 | 10.00273 | 90.03096 | | 13.94 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | | | 9.97805 | 92.42552 | 10.06441 | 91.70440 | | 14.27 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 29,839,225.00 | 325 | 86,384 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 2,655.23000 | 2.65523 | 3,134,030 | 13.24 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 1,385.84000 | 1.38584 | 1,181,990 | 13.24 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 2,707.71000 | 2.70771 | 3,191,440 | 13.27 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,354.55000 | 1.35455 | 1,155,630 | 13.27 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 2,603.19000 | 2.60319 | 3,077,000 | 13.22 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 1,417.72000 | 1.41772 | 1,208,880 | 13.22 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 2,293.30000 | 2.29330 | 2,573,700 | 13.01 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 4,289.61000 | 4.28961 | 3,874,850 | 13.01 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 2,331.45000 | 2.33145 | 2,614,880 | 13.03 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 4,239.66000 | 4.23966 | 3,827,930 | 13.03 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Call | | | 2,255.25000 | 2.25525 | 2,532,620 | 12.99 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Put | | | 4,339.80000 | 4.33980 | 3,922,010 | 12.99 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Call | | | 3,211.75000 | 3.21175 | 3,516,320 | 13.67 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Put | | | 5,114.84000 | 5.11484 | 4,711,540 | 13.67 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 3,250.59000 | 3.25059 | 3,557,850 | 13.68 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 5,066.71000 | 5.06671 | 4,666,100 | 13.68 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 3,173.15000 | 3.17315 | 3,475,330 | 13.66 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 5,163.34000 | 5.16334 | 4,757,650 | 13.66 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Call | | | 6,213.94000 | 6.21394 | 6,621,570 | 16.15 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Put | | | 5,102.14000 | 5.10214 | 4,788,650 | 16.15 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Call | | | 6,125.37000 | 6.12537 | 6,529,730 | 16.12 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Put | | | 5,176.02000 | 5.17602 | 4,859,260 | 16.12 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Put | | | 9,848.05000 | 9.84805 | 9,361,460 | 15.03 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Call | | | 2,617.96000 | 2.61796 | 2,852,490 | 15.03 | 0.00 | 0 | 20,640 |

| 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 06/08/2020 Bond Future | 10.19 | Call | | | 6,169.59000 | 6.16959 | 6,575,600 | 16.14 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.19 | Put | | | 5,138.95000 | 5.13895 | 4,823,840 | 16.14 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | 0.00 | 0 | 20,640 |
| Total For R2048 | | | | | | | | | 29,839,225.00 | 325 | 107,024 |
| R207 On 07/11/2019 Bond Future | | | 6.60468 | 102.43868 | 6.59105 | 102.44110 | | 0.06 | 0.00 | 0 | 3,884 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 3,884 |
| R207 On 07/11/2019 Bond Future | 2.08 | Put | | | 807.34000 | 0.80734 | 809,760 | 0.11 | 0.00 | 0 | 0 |
| R207 On 07/11/2019 Bond Future | 2.06 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 On 07/11/2019 Bond Future | 2.06 | Put | | | 810.95000 | 0.81095 | 813,370 | 0.11 | 0.00 | 0 | 0 |
| R207 On 07/11/2019 Bond Future | 2.07 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 On 07/11/2019 Bond Future | 2.07 | Put | | | 809.14000 | 0.80914 | 811,560 | 0.11 | 0.00 | 0 | 0 |
| R207 On 07/11/2019 Bond Future | 2.08 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 3,884 |
| R208 On 07/11/2019 Bond Future | | | 6.54694 | 101.04759 | 6.54918 | 101.04466 | | 0.71 | 0.00 | 0 | 10,069 |
| R208 On 06/02/2020 Bond Future | | | 6.38001 | 102.85951 | 6.38300 | 102.85627 | | 0.70 | 0.00 | 0 | 0 |
| R208 On 07/05/2020 Bond Future | | | 6.06374 | 101.34863 | 6.06746 | 101.34545 | | 0.59 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 10,069 |
| R208 On 07/11/2019 Bond Future | 6.84 | Call | | | 413.35000 | 0.41335 | 418,210 | 0.95 | 0.00 | 0 | 0 |
| R208 On 07/11/2019 Bond Future | 6.84 | Put | | | 34.73000 | 0.03473 | 36,660 | 0.95 | 0.00 | 0 | 0 |
| R208 On 07/11/2019 Bond Future | 6.82 | Call | | | 390.70000 | 0.39070 | 395,670 | 0.94 | 0.00 | 0 | 0 |
| R208 On 07/11/2019 Bond Future | 6.82 | Put | | | 38.05000 | 0.03805 | 40,090 | 0.94 | 0.00 | 0 | 0 |
| R208 On 07/11/2019 Bond Future | 6.83 | Call | | | 402.05000 | 0.40205 | 406,960 | 0.95 | 0.00 | 0 | 0 |
| R208 On 07/11/2019 Bond Future | 6.83 | Put | | | 36.41000 | 0.03641 | 38,390 | 0.95 | 0.00 | 0 | 0 |
| R208 On 06/02/2020 Bond Future | 6.13 | Put | | | 346.29000 | 0.34629 | 331,480 | 0.60 | 0.00 | 0 | 0 |
| R208 On 06/02/2020 Bond Future | 6.14 | Call | | | 75.60000 | 0.07560 | 63,840 | 0.60 | 0.00 | 0 | 0 |
| R208 On 06/02/2020 Bond Future | 6.14 | Put | | | 339.04000 | 0.33904 | 324,040 | 0.60 | 0.00 | 0 | 0 |
| R208 On 06/02/2020 Bond Future | 6.12 | Call | | | 68.70000 | 0.06870 | 57,330 | 0.60 | 0.00 | 0 | 0 |
| R208 On 06/02/2020 Bond Future | 6.12 | Put | | | 353.87000 | 0.35387 | 339,260 | 0.60 | 0.00 | 0 | 0 |
| R208 On 06/02/2020 Bond Future | 6.13 | Call | | | 71.99000 | 0.07199 | 60,420 | 0.60 | 0.00 | 0 | 0 |
| R208 On 07/05/2020 Bond Future | 4.81 | Call | | | 0.43000 | 0.00043 | 0,530 | 0.49 | 0.00 | 0 | 0 |
| R208 On 07/05/2020 Bond Future | 4.81 | Put | | | 1,084.33000 | 1.08433 | 1,081,250 | 0.49 | 0.00 | 0 | 0 |
| R208 On 07/05/2020 Bond Future | 4.82 | Call | | | 0.47000 | 0.00047 | 0,570 | 0.49 | 0.00 | 0 | 0 |
| R208 On 07/05/2020 Bond Future | 4.82 | Put | | | 1,075.68000 | 1.07568 | 1,072,600 | 0.49 | 0.00 | 0 | 0 |
| R208 On 07/05/2020 Bond Future | 4.80 | Call | | | 0.40000 | 0.00040 | 0,500 | 0.49 | 0.00 | 0 | 0 |
| R208 On 07/05/2020 Bond Future | 4.80 | Put | | | 1,093.00000 | 1.09300 | 1,089,920 | 0.49 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | 0.00 | 0 | 10,069 |
| R209 On 07/11/2019 Bond Future | | | 9.48761 | 74.07086 | 9.55613 | 73.62112 | | 12.04 | 4,518,322.46 | 61 | 89,289 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R209 | On | 06/02/2020 | Bond Future | | | 9.54857 | 75.39906 | 9.61918 | 74.94108 | | 12.80 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | | | 9.60650 | 73.63498 | 9.67923 | 73.16867 | | 13.16 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 4,518,322.46 | 61 | 89,289 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 2,500.08000 | 2.50008 | 2,794,930 | 12.58 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 868.12000 | 0.86812 | 713,230 | 12.58 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 2,544.21000 | 2.54421 | 2,841,640 | 12.61 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 849.06000 | 0.84906 | 696,750 | 12.61 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 2,456.24000 | 2.45624 | 2,748,490 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 189.50000 | 0.18950 | 237,140 | 11.02 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Put | | | 2,351.70000 | 2.35170 | 2,053,000 | 11.79 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Call | | | 852.14000 | 0.85214 | 1,003,180 | 11.79 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 887.55000 | 0.88755 | 730,060 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Call | | | 2,326.76000 | 2.32676 | 2,611,010 | 12.49 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Put | | | 948.39000 | 0.94839 | 782,900 | 12.49 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Put | | | 1,693.29000 | 1.69329 | 1,448,370 | 12.04 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Call | | | 1,325.17000 | 1.32517 | 1,529,990 | 12.04 | 0.00 | 0 | 5,000 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 4,523.26000 | 4.52326 | 4,121,160 | 11.02 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 2,092.51000 | 2.09251 | 2,358,050 | 12.80 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 2,867.93000 | 2.86793 | 2,675,490 | 12.80 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Call | | | 2,123.80000 | 2.12380 | 2,391,290 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 2,833.70000 | 2.83370 | 2,643,210 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 2,155.33000 | 2.15533 | 2,424,950 | 12.83 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 2,799.80000 | 2.79980 | 2,611,440 | 12.83 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 2,417.35000 | 2.41735 | 2,609,800 | 12.74 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 3,901.78000 | 3.90178 | 3,627,920 | 12.74 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Call | | | 2,447.79000 | 2.44779 | 2,641,810 | 12.76 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Put | | | 3,866.56000 | 3.86656 | 3,594,270 | 12.76 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,478.17000 | 2.47817 | 2,673,760 | 12.77 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 3,831.36000 | 3.83136 | 3,560,640 | 12.77 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 29,000 |
| Total For R209 | | | | | | | | | | | | 4,518,322.46 | 61 | 118,289 |
| R210 | On | 07/11/2019 | Bond Future | | | 189.73778 | 189.73778 | 189.74228 | 189.74228 | | | 0.00 | 0 | 2,132 |
| R210 | On | 06/02/2020 | Bond Future | | | 193.18620 | 193.18620 | 193.19035 | 193.19035 | | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2020 | Bond Future | | | 194.13609 | 194.13609 | 194.14032 | 194.14032 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| R212 | On | 07/11/2019 | Bond Future | | | 162.62058 | 162.62058 | 162.59517 | 162.59517 | | | 0.00 | 0 | 6,684 |
| R212 | On | 06/02/2020 | Bond Future | | | 163.33032 | 163.33032 | 163.30402 | 163.30402 | | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2020 | Bond Future | | | 166.37403 | 166.37403 | 166.34739 | 166.34739 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 6,684 |

| Contract 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 R212 | | | | | | | | | | 0.00 | 0 | 6,684 |
| R213 On 07/11/2019 Bond Future | | | 9.04374 | 87.11338 | 9.11250 | 86.68101 | | 9.32 | | 0.00 | 0 | 18,654 |
| R213 On 06/02/2020 Bond Future | | | 9.10751 | 88.67555 | 9.17880 | 88.23514 | | 9.95 | | 0.00 | 0 | 0 |
| R213 On 07/05/2020 Bond Future | | | 9.16143 | 86.75501 | 9.23521 | 86.30663 | | 10.14 | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 18,654 |
| R213 On 07/11/2019 Bond Future | 9.60 | Call | | | 3,379.20000 | 3.37920 | 3,765,440 | 10.28 | | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.60 | Put | | | 395.43000 | 0.39543 | 349,300 | 10.28 | | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.58 | Call | | | 3,281.05000 | 3.28105 | 3,664,270 | 10.24 | | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.58 | Put | | | 416.93000 | 0.41693 | 367,780 | 10.24 | | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.59 | Call | | | 3,330.03000 | 3.33003 | 3,714,780 | 10.26 | | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.59 | Put | | | 406.05000 | 0.40605 | 358,430 | 10.26 | | 0.00 | 0 | 0 |
| R213 On 06/02/2020 Bond Future | 9.27 | Put | | | 2,030.35000 | 2.03035 | 1,820,680 | 9.97 | | 0.00 | 0 | 0 |
| R213 On 06/02/2020 Bond Future | 9.28 | Call | | | 2,624.32000 | 2.62432 | 2,856,910 | 9.99 | | 0.00 | 0 | 0 |
| R213 On 06/02/2020 Bond Future | 9.28 | Put | | | 2,004.28000 | 2.00428 | 1,796,460 | 9.99 | | 0.00 | 0 | 0 |
| R213 On 06/02/2020 Bond Future | 9.26 | Call | | | 2,554.69000 | 2.55469 | 2,783,800 | 9.96 | | 0.00 | 0 | 0 |
| R213 On 06/02/2020 Bond Future | 9.26 | Put | | | 2,056.71000 | 2.05671 | 1,845,410 | 9.96 | | 0.00 | 0 | 0 |
| R213 On 06/02/2020 Bond Future | 9.27 | Call | | | 2,589.39000 | 2.58939 | 2,820,130 | 9.97 | | 0.00 | 0 | 0 |
| R213 On 07/05/2020 Bond Future | 9.00 | Put | | | 3,599.44000 | 3.59944 | 3,332,060 | 9.83 | | 0.00 | 0 | 0 |
| R213 On 07/05/2020 Bond Future | 9.01 | Call | | | 2,187.50000 | 2.18750 | 2,370,060 | 9.84 | | 0.00 | 0 | 0 |
| R213 On 07/05/2020 Bond Future | 9.01 | Put | | | 3,565.98000 | 3.56598 | 3,300,160 | 9.84 | | 0.00 | 0 | 0 |
| R213 On 07/05/2020 Bond Future | 9.02 | Call | | | 2,216.41000 | 2.21641 | 2,400,540 | 9.86 | | 0.00 | 0 | 0 |
| R213 On 07/05/2020 Bond Future | 9.02 | Put | | | 3,533.06000 | 3.53306 | 3,268,810 | 9.86 | | 0.00 | 0 | 0 |
| R213 On 07/05/2020 Bond Future | 9.00 | Call | | | 2,159.07000 | 2.15907 | 2,340,070 | 9.83 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 18,654 |
| R214 On 07/11/2019 Bond Future | | | 9.74602 | 72.37460 | 9.82483 | 71.83917 | | 13.14 | | 2,750,234.80 | 38 | 15,541 |
| R214 On 06/02/2020 Bond Future | | | 9.81295 | 73.67245 | 9.89418 | 73.12717 | | 13.89 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | | | 9.87159 | 71.72958 | 9.95516 | 71.17434 | | 14.36 | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 2,750,234.80 | 38 | 15,541 |
| R214 On 07/11/2019 Bond Future | 10.01 | Call | | | 2,273.57000 | 2.27357 | 2,660,960 | 13.62 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.01 | Put | | | 1,040.41000 | 1.04041 | 892,370 | 13.62 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.02 | Call | | | 2,316.07000 | 2.31607 | 2,707,090 | 13.64 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.02 | Put | | | 1,017.29000 | 1.01729 | 872,880 | 13.64 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.00 | Call | | | 2,231.53000 | 2.23153 | 2,615,110 | 13.59 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.00 | Put | | | 1,064.08000 | 1.06408 | 912,230 | 13.59 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.71 | Call | | | 2,020.24000 | 2.02024 | 2,254,090 | 13.46 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.71 | Put | | | 3,266.26000 | 3.26626 | 2,954,830 | 13.46 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.72 | Call | | | 2,051.48000 | 2.05148 | 2,287,620 | 13.48 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.72 | Put | | | 3,228.96000 | 3.22896 | 2,919,820 | 13.48 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.73 | Call | | | 2,083.15000 | 2.08315 | 2,321,590 | 13.50 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|------------------|
| R214 | On | 06/02/2020 | Bond Future | 9.73 | Put | | | 3,192.19000 | 3.19219 | 2,885,350 | 13.50 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Call | | | 2,705.16000 | 2.70516 | 2,951,920 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Put | | | 4,012.69000 | 4.01269 | 3,704,210 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 2,736.47000 | 2.73647 | 2,985,050 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 3,976.07000 | 3.97607 | 3,669,410 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 2,673.79000 | 2.67379 | 2,918,970 | 14.03 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 4,049.35000 | 4.04935 | 3,739,290 | 14.03 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 2,750,234.80 | 38 | 15,541 |
| Total for Bond | | | | | | | | | | | | 78,781,093.26 | 834 | 1,052,456 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | | | 693.05200 | 693.05200 | 689.69100 | 689.69100 | | | | 0.00 | 0 | 1,200 |
| GOVI On 06/02/2020 GOVI | | | 705.48000 | 705.48000 | 702.05800 | 702.05800 | | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | | | 718.46100 | 718.46100 | 714.97600 | 714.97600 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 1,200 |
| GOVI On 07/11/2019 GOVI | 672.91 | Call | | | 167,810.00000 | 16.78100 | 201,420,000 | | | 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 | | | 167,710.00000 | 16.77100 | 201,320,000 | | | 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 | | | 167,910.00000 | 16.79100 | 201,520,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 06/02/2020 | GOVI | 703.14 | Call | | | 0.00000 | 0.00000 | 23,400,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/02/2020 | GOVI | 703.14 | Put | | | 10,820.00000 | 1.08200 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/02/2020 | GOVI | 703.15 | Call | | | 0.00000 | 0.00000 | 23,300,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/02/2020 | GOVI | 703.15 | Put | | | 10,920.00000 | 1.09200 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/02/2020 | GOVI | 703.13 | Call | | | 0.00000 | 0.00000 | 23,500,000 | | 0.00 | 0 | 0 |
| GOVI | On | 06/02/2020 | GOVI | 703.13 | Put | | | 10,720.00000 | 1.07200 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 719.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 719.99 | Put | | | 50,140.00000 | 5.01400 | 15,290,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 720.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 720.00 | Put | | | 50,240.00000 | 5.02400 | 15,390,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 719.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/05/2020 | GOVI | 719.98 | Put | | | 50,040.00000 | 5.00400 | 15,190,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| AL37 | On | 07/11/2019 | Index Future | | | 669.25000 | 669.25000 | 668.43900 | 668.43900 | | | 0.00 | 0 | 0 |
| AL37 | On | 06/02/2020 | Index Future | | | 681.25100 | 681.25100 | 680.42500 | 680.42500 | | | 0.00 | 0 | 0 |
| AL37 | On | 07/05/2020 | Index Future | | | 693.78600 | 693.78600 | 692.94500 | 692.94500 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T | On | 07/11/2019 | Index Future | | | 781.75100 | 781.75100 | 779.06600 | 779.06600 | | | 0.00 | 0 | 120 |
| AL7T | On | 06/02/2020 | Index Future | | | 795.76900 | 795.76900 | 793.03500 | 793.03500 | | | 0.00 | 0 | 0 |
| AL7T | On | 07/05/2020 | Index Future | | | 810.41200 | 810.41200 | 807.62800 | 807.62800 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 120 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 120 |
| ALBI | On | 07/11/2019 | Index Future | | | 699.93900 | 699.93900 | 696.66700 | 696.66700 | | | 0.00 | 0 | 220 |
| ALBI | On | 06/02/2020 | Index Future | | | 712.49000 | 712.49000 | 709.15900 | 709.15900 | | | 0.00 | 0 | 0 |
| ALBI | On | 07/05/2020 | Index Future | | | 725.60100 | 725.60100 | 722.20800 | 722.20800 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 220 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 220 |
| IGOV | On | 07/11/2019 | Index Future | | | 262.85100 | 262.85100 | 262.82000 | 262.82000 | | | 0.00 | 0 | 1,017 |
| IGOV | On | 06/02/2020 | Index Future | | | 267.62800 | 267.62800 | 267.59600 | 267.59600 | | | 0.00 | 0 | 0 |
| IGOV | On | 07/05/2020 | Index Future | | | 272.61500 | 272.61500 | 272.58300 | 272.58300 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,017 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,017 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,357 |
| 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 |

| Contract 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 JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 94.93000 | 94.93000 | 94.95000 | 94.95000 | | | | 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 : | | | | | | | | | | 78,781,093.26 | 834 | 1,055,064 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.72769 | | | | 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 | | | 8.13500 | 105.78973 | 8.13500 | 105.72061 | | | 44,047,744,968,000.00 | 5,414,596,800 | 1,353,649,200 | |
| Total AA07 SPOT | | | | | | | | | 14,047,744,968,000.00 | 5,414,596,800 | 1,353,649,200 | |
| Total For AA07 | | | | | | | | | 14,047,744,968,000.00 | 5,414,596,800 | 1,353,649,200 | |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 109.24200 | 10.00000 | 109.15700 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 103.24057 | 10.84000 | 103.15056 | | | | 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 | 100.14740 | 11.37000 | 100.05617 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 100.18932 | 11.81000 | 100.09462 | | | | 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 | 39.32817 | 100.00000 | 39.06903 | | | | 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 | 30.48860 | 100.00000 | 30.28770 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total AB033U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB033U | | | | | | | | | | 0.00 | 0 | 0 |
| AB034L On 11/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB034U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB034U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 4.80000 | 4.80000 | 4.80000 | 283.13737 | | | | 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 | 102.58576 | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 102.08513 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | | 0.00000 | 100.89424 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 14/05/2020 Spot Bond | | | | | 0.00000 | 100.93664 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.87359 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN15 On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.18494 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.99193 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN17 On 26/09/2023 Spot Bond | | | | | 0.00000 | 103.59264 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN21 On 30/05/2020 Spot Bond | | | | | 0.00000 | 100.45701 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.23825 | | | | 0.00 | 0 | 1,400,000,000 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| ABFN21 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.32157 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN22 On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.62959 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN23 On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.34435 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN24 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.23403 | | | | 0.00 | 0 | 0 |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN25 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.28198 | | | | 0.00 | 0 | 0 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN26 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.17583 | | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN27 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.35062 | | | | 0.00 | 0 | 0 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN28 On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.65452 | | | | 0.00 | 0 | 0 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN29 On 29/08/2028 Spot Bond | | | | | 0.00000 | 100.49881 | | | | 0.00 | 0 | 0 |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN30 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.48692 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.67876 | | | | 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 | 100.82108 | | | | 0.00 | 0 | 0 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.86715 | | | | 0.00 | 0 | 0 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.68419 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.89145 | | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 100.71156 | | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.99847 | | | | 0.00 | 0 | 0 |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.14998 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 100.50978 | | | | 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 | 100.02405 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 99.45030 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 100.43914 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.23000 | 6.23000 | 6.23000 | 149.89521 | | | | 0.00 | 0 | 0 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 69.04036 | 100.00000 | 68.55850 | | | | 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 | | | 6.53000 | 6.53000 | 6.53000 | 132.96356 | | | | 0.00 | 0 | 4,000,000,000 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 26.53281 | 100.00000 | 26.34762 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.01000 | 8.01000 | 8.01000 | 124.41786 | | | | 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 | 9.72287 | 100.00000 | 9.65536 | | | | 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 | 95.10765 | | | | 0.00 | 0 | 0 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.11000 | 204.62483 | 4.11000 | 204.48361 | | | | 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 | | | 4.21000 | 4.21000 | 4.21000 | 129.38513 | | | | 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 | | | 4.38000 | 4.38000 | 4.38000 | 175.57821 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 4.11000 | 4.11000 | 4.11000 | 216.16112 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 8.85000 | 8.85000 | 8.85000 | 96.88907 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|----------------------|
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.54500 | 9.54500 | 9.54500 | 107.11413 | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 7.51000 | 7.51000 | 7.51000 | 101.82210 | | | 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 | | | 10.09000 | 10.09000 | 10.09000 | 104.25831 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 7.53500 | 106.70714 | 7.53500 | 106.64247 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 7.68500 | 103.97261 | 7.68500 | 103.90871 | | 7,700,025,712,000.00 | 1,001,955,200 | 250,488,800 | |
| Total ABS12 SPOT | | | | | | | | 7,700,025,712,000.00 | 1,001,955,200 | 250,488,800 | |
| Total For ABS12 | | | | | | | | 7,700,025,712,000.00 | 1,001,955,200 | 250,488,800 | |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 102.98389 | 9.20000 | 102.90841 | | | 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 | | | 8.21500 | 106.52824 | 8.21500 | 106.45834 | | 12,400,729,802,000.00 | 1,509,522,800 | 377,380,700 | |
| Total ABS13 SPOT | | | | | | | | 12,400,729,802,000.00 | 1,509,522,800 | 377,380,700 | |
| Total For ABS13 | | | | | | | | 12,400,729,802,000.00 | 1,509,522,800 | 377,380,700 | |
| ABS14 On 11/11/2020 Spot Bond | | | 7.34500 | 105.19524 | 7.34500 | 105.13341 | | | 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 | | | 8.17000 | 107.56682 | 8.17000 | 107.49662 | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 8.83000 | 110.71766 | 8.83000 | 110.63970 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 8.89000 | 113.45627 | 8.89000 | 113.37584 | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 8.21000 | 109.97396 | 8.21000 | 109.90184 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|
| Total ABS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 7.58000 | 102.65206 | 7.58000 | 102.58948 | | | 125,654,978,920,000.00 | 16,577,174,000 | 1,000,000,000 |
| Total ABS6 SPOT | | | | | | | | | 15,654,978,920,000.00 | 16,577,174,000 | 1,000,000,000 |
| Total For ABS6 | | | | | | | | | 15,654,978,920,000.00 | 16,577,174,000 | 1,000,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 8.74000 | 100.26267 | 8.74000 | 100.19277 | | | 2,585,547,208,000.00 | 295,829,200 | 3,560,000,000 |
| Total ABS7 SPOT | | | | | | | | | 2,585,547,208,000.00 | 295,829,200 | 3,560,000,000 |
| Total For ABS7 | | | | | | | | | 2,585,547,208,000.00 | 295,829,200 | 3,560,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 9.07233 | 100.00000 | 9.01255 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 295.55760 | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 3.23000 | 158.75268 | 3.23000 | 158.65458 | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | 0.00 | 0 | 0 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | 0.00 | 0 | 0 |
| ABX01 On 10/07/2024 Spot Bond | | | 10.99000 | 10.99000 | 10.99000 | 101.47047 | | | 0.00 | 0 | 0 |
| Total ABX01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABX01 | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | 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 | 102.08401 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 102.04146 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2019 Spot Bond | | | 7.83500 | 7.83500 | 7.83500 | 102.72717 | | | | 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 | 252.37769 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 252.48145 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.98849 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.99490 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.97784 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.41871 | | | | 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 | 102.03096 | | | | 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 | 102.03744 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 102.03744 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.07365 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.07365 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 169.72196 | | | | 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 | 171.49470 | | | | 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 | 99.16764 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.96935 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 100.62612 | | | | 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 | 101.03855 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.96081 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.92888 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.54039 | | | | 0.00 | 0 | 0 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.76970 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.37312 | | | | 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 | 100.37526 | | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.20471 | | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 103.37939 | | | | 0.00 | 0 | 0 |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.35651 | | | | 0.00 | 0 | 5,000,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.06767 | | | | 0.00 | 0 | 0 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.20864 | | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.93089 | | | | 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 | 101.05513 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.18835 | | | | 0.00 | 0 | 0 |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.18158 | | | | 0.00 | 0 | 0 |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.25612 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.33061 | | | | 0.00 | 0 | 0 |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.57405 | | | | 0.00 | 0 | 0 |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.64833 | | | | 0.00 | 0 | 0 |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.91248 | | | | 0.00 | 0 | 0 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.38132 | | | | 0.00 | 0 | 0 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | 9.04000 | 103.17863 | 9.04000 | 103.10429 | | | | 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 | 100.39421 | | | | 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 | 100.41138 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.53114 | | | | 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 |
| AHL1B: On 15/12/2051 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 AHL1BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1BU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 8.89000 | 112.70259 | 8.89000 | 112.62227 | | 3,556,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total AIR02 SPOT | | | | | | | | 3,556,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For AIR02 | | | | | | | | 3,556,000,000,000.00 | 400,000,000 | 200,000,000 | |
| AIR04 On 29/05/2024 Spot Bond | | | 8.54000 | 105.27659 | 8.54000 | 105.20485 | | 995,886,976,000.00 | 116,614,400 | 29,153,600 | |
| Total AIR04 SPOT | | | | | | | | 995,886,976,000.00 | 116,614,400 | 29,153,600 | |
| Total For AIR04 | | | | | | | | 995,886,976,000.00 | 116,614,400 | 29,153,600 | |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total AIR04U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR04U | | | | | | | | 0.00 | 0 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 10.56500 | 99.19293 | 10.56500 | 99.10972 | | 0.00 | 0 | 0 | |
| Total AIR05 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR05 | | | | | | | | 0.00 | 0 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 4.48000 | 179.01169 | 4.48000 | 178.88286 | | 0.00 | 0 | 179,093,000 | |
| Total AIRL01 SPOT | | | | | | | | 0.00 | 0 | 179,093,000 | |
| Total For AIRL01 | | | | | | | | 0.00 | 0 | 179,093,000 | |
| 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 | 101.91209 | | 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 | 101.17002 | | 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 | 100.26594 | | 0.00 | 0 | 0 | |
| Total APF05 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF05 | | | | | | | | 0.00 | 0 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.84512 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.84523 | | | | 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 | 101.05801 | | | | 0.00 | 0 | 0 |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | 0 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.08554 | | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| AS334L On 10/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS334U | | | | | | | | | | 0.00 | 0 | 0 |
| AS343L On 12/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS343U | | | | | | | | | | 0.00 | 0 | 0 |
| AS345L On 17/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS345U | | | | | | | | | | 0.00 | 0 | 0 |
| AS347L On 27/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS347U | | | | | | | | | | 0.00 | 0 | 0 |
| AS349L On 23/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS349U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS349U | | | | | | | | | | 0.00 | 0 | 0 |
| AS350L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS350U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS350U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 4.36000 | 234.37219 | 4.36000 | 234.20573 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.60203 | | | | 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 | | | 4.37500 | 210.16318 | 4.37500 | 210.01368 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 101.15751 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 100.97116 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.92860 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.72069 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.22453 | | | | 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 | 101.90326 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.73771 | | | | 0.00 | 0 | 17,700,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 17,700,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 17,700,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.02442 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | | 0.00000 | 130.27131 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 21/10/2020 Spot Bond | | | | | 0.00000 | 101.13265 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN092 On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.61596 | | | | 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 | 90.36253 | | | | 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 | 100.09706 | | | | 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 | 99.93165 | | | | 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 |
| ASN121 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.49897 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.47771 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 On 31/01/2022 Spot Bond | | | 3.96000 | 156.12933 | 3.96000 | 156.02374 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN140 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN140 On 20/06/2020 Spot Bond | | | | | 0.00000 | 103.08281 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN143 On 28/04/2021 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 ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN144 On 20/06/2021 Spot Bond | | | | | 0.00000 | 86.25868 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN145 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.78867 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.80512 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147 On 31/01/2022 Spot Bond | | | 4.00500 | 155.96938 | 4.00500 | 155.86334 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN149 On 31/05/2021 Spot Bond | | | | | 0.00000 | 53.89228 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN150 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.09925 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN152 On 31/03/2028 Spot Bond | | | 4.97000 | 168.22819 | 4.97000 | 168.10051 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157 On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN159 On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.72880 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN160 On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.44296 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.79612 | | | | 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 | 100.09287 | | | | 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 | 102.18439 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 99.86818 | | | | 0.00 | 10,800,000,000 | 5,400,000,000 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 10,800,000,000 | 5,400,000,000 |
| Total For ASN190 | | | | | | | | | | 0.00 | 10,800,000,000 | 5,400,000,000 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.72277 | | | | 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 | | | 4.70000 | 101.51980 | 4.70000 | 101.44515 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.86079 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.87826 | | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.99920 | | | | 0.00 | 0 | 2,500,000 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 2,500,000 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.31205 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.33962 | | | | 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 | 100.20875 | | | | 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 | 100.19514 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.03306 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.18439 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.18013 | | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.87144 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.53729 | | | | 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 | 100.42395 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-----------------------|
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28(On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.39335 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28(On 13/09/2025 Spot Bond | | | | | 0.00000 | 99.83468 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29(On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.82926 | | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30(On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.95658 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.30774 | | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 17/01/2020 Spot Bond | | | | | 0.00000 | 103.73725 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/01/2021 Spot Bond | | | | | 0.00000 | 102.16138 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.93785 | | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN31(On 30/03/2020 Spot Bond | | | | | 0.00000 | 101.57938 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For ASN317 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| ASN31(On 31/03/2029 Spot Bond | | | 4.34500 | 4.34500 | 4.34500 | 94.26876 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 28/02/2033 Spot Bond | | | 4.51500 | 4.51500 | 4.51500 | 90.56006 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.89012 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.05871 | | | | 0.00 | 0 | 0 |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN328 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.62282 | | | | 0.00 | 0 | 0 |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.89906 | | | | 0.00 | 0 | 0 |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN335 On 31/01/2038 Spot Bond | | | 4.46000 | 104.99990 | 4.46000 | 104.92467 | | | | 0.00 | 0 | 0 |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN337 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.97783 | | | | 0.00 | 0 | 0 |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN341 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.57497 | | | | 0.00 | 0 | 0 |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN342 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.57497 | | | | 0.00 | 0 | 0 |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN344 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.52892 | | | | 0.00 | 0 | 14,200,000 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000 |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | 14,200,000 |
| ASN346 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.65714 | | | | 0.00 | 0 | 0 |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN351 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.11805 | | | | 0.00 | 0 | 0 |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN354 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.53878 | | | | 0.00 | 0 | 0 |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN358 On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.16935 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|--------------------|----------------------|
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.61369 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 7.77000 | 104.55897 | 7.77000 | 104.49366 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 7.78500 | 107.68306 | 7.78500 | 107.61604 | | | 11,940,798,042,000.00 | 1,533,821,200 | 383,455,300 | |
| Total BAW21 SPOT | | | | | | | | | 11,940,798,042,000.00 | 1,533,821,200 | 383,455,300 | |
| Total For BAW21 | | | | | | | | | 11,940,798,042,000.00 | 1,533,821,200 | 383,455,300 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 104.24958 | 9.30000 | 104.17236 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 100.92222 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.81260 | | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.21594 | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For BAW25 | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.09860 | | | | 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 | 100.35969 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.02097 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.29134 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.76390 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 103.40356 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 11.13500 | 11.13500 | 11.13500 | 103.21279 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.24217 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.11454 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.93874 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.13275 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.84411 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 102.11464 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 31/03/2023 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 102.72827 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.99626 | | | | 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 | 101.99626 | | | | 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 | 101.99626 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 31/03/2026 Spot Bond | | | 11.60000 | 11.60000 | 11.60000 | 107.88247 | | | | 0.00 | 0 | 0 |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA72 On 31/03/2022 Spot Bond | | | | | 0.00000 | 102.47675 | | | | 0.00 | 0 | 0 |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA73 On 01/07/2024 Spot Bond | | | | | 0.00000 | 102.45302 | | | | 0.00 | 0 | 0 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA74 On 01/07/2022 Spot Bond | | | | | 0.00000 | 102.24027 | | | | 0.00 | 0 | 0 |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 102.24131 | | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 102.67877 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | | 0.00000 | 105.74520 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.76978 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.40601 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.45061 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.45061 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.45061 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC125 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.14265 | | | | 0.00 | 0 | 0 |
| Total BC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC125 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.56881 | | | | 0.00 | 0 | 10,000,000,000 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 99.93716 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ17 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.67758 | | | | 0.00 | 0 | 0 |
| Total BCJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.54500 | 8.54500 | 8.54500 | 100.55837 | | | | 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 | 11.25725 | 100.00000 | 11.18267 | | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.79577 | | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | 0 |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.02252 | | | | 0.00 | 0 | 0 |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 100.93518 | | | | 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 | | | 8.49500 | 103.70385 | 8.49500 | 103.63266 | | | | 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 | 101.83105 | | | | 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 | | | 7.94000 | 101.72774 | 7.94000 | 101.66348 | | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 9.63500 | 101.74398 | 9.63500 | 101.66511 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.95006 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 9.54000 | 105.96619 | 9.54000 | 105.88483 | | | | 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 | 100.02898 | | | | 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 | | | 9.33500 | 107.09656 | 9.33500 | 107.01693 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 100.95996 | | | | 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 | | | 10.11500 | 107.70497 | 10.11500 | 107.61836 | | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 104.53366 | | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL13 On 20/08/2021 Spot Bond | | | 8.54000 | 106.25289 | 8.54000 | 106.18047 | | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 105.37150 | | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 106.78835 | | | | 0.00 | 6,000,000,000 | 7,000,000,000 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 7,000,000,000 |
| Total For BGL15 | | | | | | | | | | 0.00 | 6,000,000,000 | 7,000,000,000 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.32375 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 106.73618 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.04501 | | | | 0.00 | 2,163,000,000 | 2,163,000,000 |

| 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 BGL18 SPOT | | | | | | | | | | 0.00 | 2,163,000,000 | 2,163,000,000 |
| Total For BGL18 | | | | | | | | | | 0.00 | 2,163,000,000 | 2,163,000,000 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 105.43661 | | | | 0.00 | 0 | 225,000,000 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 225,000,000 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 225,000,000 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 106.87055 | | | | 0.00 | 10,000,000,000 | 5,517,141,600 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 10,000,000,000 | 5,517,141,600 |
| Total For BGT01 | | | | | | | | | | 0.00 | 10,000,000,000 | 5,517,141,600 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.91764 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.64067 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.61468 | | | | 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 | 100.50468 | | | | 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 | | | 8.28000 | 107.61660 | 8.28000 | 107.54545 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 99.84096 | | | | 0.00 | 0 | 0 |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | 0 |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 99.78743 | | | | 0.00 | 0 | 0 |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.97913 | | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0:On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.49552 | | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0:On 21/02/2023 Spot Bond | | | | | 0.00000 | 100.41981 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0: On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.77859 | | | | 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 | 100.12842 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0: On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.70790 | | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/07/2021 Spot Bond | | | | | 0.00000 | 101.18420 | | | | 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 | 101.30051 | | | | 0.00 | 0 | 0 |
| Total BPPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.70528 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.63721 | | | | 0.00 | 0 | 0 |
| Total BPPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/07/2020 Spot Bond | | | | | 0.00000 | 101.00007 | | | | 0.00 | 0 | 0 |
| Total BPPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/01/2020 Spot Bond | | | | | 0.00000 | 100.92118 | | | | 0.00 | 0 | 0 |
| Total BPPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1I 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 | 101.80605 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.78649 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.69952 | | | | 0.00 | 0 | 60,000,000 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.63617 | | | | 0.00 | 0 | 60,000,000 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| Total BYB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 103.57026 | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 7.85500 | 103.29829 | 7.85500 | 103.23343 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 102.39622 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 7.86000 | 108.74116 | 7.86000 | 108.67285 | | | 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 | 101.27444 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total CBL27 SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For CBL27 | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.37407 | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | 0.00 | 0 | 0 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.87715 | | | 0.00 | 0 | 0 |
| Total CBL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL29 | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 9.51500 | 112.17032 | 9.51500 | 112.08489 | | 7,612,000,000,000.00 | | 800,000,000 | 400,000,000 |
| Total CCT01 SPOT | | | | | | | | 7,612,000,000,000.00 | | 800,000,000 | 400,000,000 |
| Total For CCT01 | | | | | | | | 7,612,000,000,000.00 | | 800,000,000 | 400,000,000 |
| CCT02 On 12/06/2024 Spot Bond | | | 9.29000 | 111.56993 | 9.29000 | 111.48692 | | 2,282,961,760,000.00 | | 245,744,000 | 661,436,000 |
| Total CCT02 SPOT | | | | | | | | 2,282,961,760,000.00 | | 245,744,000 | 661,436,000 |
| Total For CCT02 | | | | | | | | 2,282,961,760,000.00 | | 245,744,000 | 661,436,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 9.52000 | 106.73596 | 9.52000 | 106.65506 | | 7,671,646,304,000.00 | | 805,845,200 | 402,922,600 |
| Total CCT03 SPOT | | | | | | | | 7,671,646,304,000.00 | | 805,845,200 | 402,922,600 |
| Total For CCT03 | | | | | | | | 7,671,646,304,000.00 | | 805,845,200 | 402,922,600 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.58000 | 104.67294 | 9.58000 | 104.59312 | | 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 | 109.68150 | 10.00000 | 109.59560 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 102.81794 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.32124 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 100.44604 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.68260 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 101.36926 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 102.23266 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.71945 | | | | 0.00 | 0 | 0 |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR39U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 102.21332 | | | | 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 | 101.00356 | | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.86444 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 101.91489 | | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | 0 |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL567U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL567U | | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | 0 |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | 0 |
| CL571L On 26/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL571U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL571U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 101.81189 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19: On 29/08/2021 Spot Bond | | | 3.14000 | 152.20025 | 3.14000 | 152.03131 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19: On 13/09/2021 Spot Bond | | | 3.93000 | 3.93000 | 3.93000 | 149.08423 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23: On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23: On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29: On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.61127 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 14/11/2022 Spot Bond | | | 10.13000 | 101.46156 | 10.13000 | 101.37986 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 20/03/2023 Spot Bond | | | 10.65000 | 103.03966 | 10.65000 | 102.95254 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.18448 | | | | 0.00 | 0 | 1,970,000,000 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 1,970,000,000 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 1,970,000,000 |
| CLN31: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.59891 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN32: On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.18013 | | | | 0.00 | 0 | 2,950,000,000 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 2,950,000,000 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 2,950,000,000 |
| CLN34: On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.32901 | | | | 0.00 | 0 | 3,930,000,000 |

| 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 CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 3,930,000,000 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 3,930,000,000 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.44161 | | | | 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 | | | 9.31000 | 109.45223 | 9.31000 | 109.37106 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.89652 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 11.45000 | 111.38481 | 11.45000 | 111.28376 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.92984 | | | | 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 | 101.07843 | | | | 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 | 110.19748 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 8.13500 | 107.10258 | 8.13500 | 107.03298 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 103.44856 | 10.98000 | 103.35845 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 105.16286 | 11.00000 | 105.07110 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 102.15856 | | | | 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 | | | 11.24000 | 108.64083 | 11.24000 | 108.54402 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 102.34585 | | | | 0.00 | 0 | 1,630,000,000 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 1,630,000,000 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 1,630,000,000 |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.94578 | | | | 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 | 101.14066 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | | 0.00000 | 102.06314 | | | | 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 | 103.04740 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.95655 | | | | 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 | 102.23540 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.77616 | | | | 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 | 100.57913 | | | | 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 | 100.57604 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.95645 | | | | 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 | 100.56660 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.96709 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | | 0.00000 | 103.15602 | | | | 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 | 104.01571 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.46434 | | | | 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 | 102.12796 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.84507 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.24372 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.55344 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | | 0.00000 | 102.13161 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.35011 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 105.89193 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.41681 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | | 0.00000 | 110.49200 | | | | 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 | 108.91200 | | | | 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 | 110.41200 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.47214 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.12500 | | | | 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 | 102.79656 | | | | 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 | 146.18000 | | | | 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 | 111.18300 | | | | 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 | 111.94000 | | | | 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 | 112.87100 | | | | 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 | 147.22000 | | | | 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 | 102.14802 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.05227 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.82151 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 148.72000 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 24/05/2021 Spot Bond | | | 8.03500 | 108.48435 | 8.03500 | 108.41470 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 4.23000 | 155.17261 | 4.23000 | 155.06433 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.46000 | 115.79093 | 6.46000 | 115.68963 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 6.70000 | 114.43084 | 6.70000 | 114.32857 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.41836 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.45566 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.90712 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.20045 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 15/02/2022 Spot Bond | | | | | 0.00000 | 103.34625 | | | | 0.00 | 0 | 1,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| CLN461 On 16/02/2022 Spot Bond | | | 9.30500 | 104.43164 | 9.30500 | 104.35423 | | | | 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 | | | 9.06000 | 102.06411 | 9.06000 | 101.99041 | | | | 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 | 99.77803 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.68992 | | | | 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 | 101.72240 | | | | 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 | 102.82607 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.49472 | | | | 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 | 99.90519 | | | | 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 | 102.16926 | | | | 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 | 26.74407 | 100.00000 | 26.56785 | | | | 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 | 99.90558 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.50449 | | | | 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 | 102.01866 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.52022 | | | | 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 | | | 8.23500 | 105.43811 | 8.23500 | 105.36839 | | | | 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 | 102.52133 | | | | 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 | | | 11.74000 | 104.93221 | 11.74000 | 105.16290 | | | | 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 | | | 8.54000 | 102.58241 | 8.54000 | 102.51250 | | | | 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 | 101.89470 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.81722 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.80489 | | | | 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 | 102.16736 | | | | 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 | | | 10.73500 | 105.58231 | 10.73500 | 105.63314 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.18861 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 8.94000 | 104.60288 | 8.94000 | 104.52751 | | | | 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 | 101.52149 | | | | 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 | 102.24834 | | | | 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 | 100.42321 | | | | 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 | 101.41801 | | | | 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 | 101.48531 | | | | 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 | 101.53933 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.53933 | | | | 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 | 101.04009 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.60991 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 24/02/2020 Spot Bond | | | | | 0.00000 | 100.29870 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.46202 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.82670 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 99.89355 | 9.96000 | 99.76257 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.39574 | 10.01000 | 103.50261 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.28524 | | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 102.83650 | 9.60000 | 103.52605 | | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.86248 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.90102 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.24036 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.59121 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 100.00000 | 9.20000 | 99.92670 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 101.04608 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.03866 | | | | 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 | 103.81547 | | | | 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 | 101.31918 | | | | 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 | 102.27100 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.86853 | | | | 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 | 99.86248 | | | | 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 | 102.73014 | | | | 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 | 102.06307 | | | | 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 | 101.29666 | | | | 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 | | | 9.77000 | 9.77000 | 9.77000 | 103.92532 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.28087 | | | | 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 | 101.04594 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN537 On 16/08/2023 Spot Bond | | | | | 0.00000 | 100.54326 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.58425 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.44122 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN541 On 20/12/2023 Spot Bond | | | | | 0.00000 | 115.99300 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN542 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.17136 | | | | 0.00 | 0 | 14,200,000,000 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| CLN543 On 07/06/2023 Spot Bond | | | | | 0.00000 | 102.69258 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN544 On 20/12/2023 Spot Bond | | | | | 0.00000 | 103.21006 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN545 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.42052 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN546 On 21/08/2026 Spot Bond | | | 9.24000 | 104.44196 | 9.24000 | 104.36507 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN547 On 29/03/2025 Spot Bond | | | 9.29000 | 107.80242 | 9.29000 | 107.72265 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN548 On 12/11/2025 Spot Bond | | | 9.38000 | 106.88036 | 9.38000 | 106.80052 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN549 On 07/12/2025 Spot Bond | | | 4.49000 | 4.49000 | 4.49000 | 127.58440 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 258.51354 | | | | 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 | | | 4.49000 | 4.49000 | 4.49000 | 127.58440 | | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 113.97000 | | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/12/2023 Spot Bond | | | | | 0.00000 | 115.11700 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.27063 | | | | 0.00 | 0 | 0 |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.31821 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.56146 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.61192 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.27336 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.54467 | | | | 0.00 | 0 | 3,000,000,000 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| CLN56 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 120.23300 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.62914 | | | | 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 | 102.17626 | 10.16000 | 103.20101 | | | | 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 | | | 9.24000 | 106.44691 | 9.24000 | 107.46396 | | | | 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 | 100.72026 | | | | 0.00 | 1,580,000,000 | 790,000,000 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 1,580,000,000 | 790,000,000 |
| Total For CLN564 | | | | | | | | | | 0.00 | 1,580,000,000 | 790,000,000 |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.37479 | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total For CLN565 | | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.57913 | | | | 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 | 100.04604 | | | | 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 | 100.60559 | | | | 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 | 100.63771 | | | | 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 | 100.64417 | | | | 0.00 | 0 | 0 |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN570 On 12/11/2025 Spot Bond | | | 9.47000 | 104.49834 | 9.47000 | 105.49214 | | | | 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 | 100.63208 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.61705 | | | | 0.00 | 0 | 0 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN573 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.60761 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.76867 | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total For CLN575 | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| CLN575 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.19065 | | | | 0.00 | 0 | 0 |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.26264 | | | | 0.00 | 0 | 0 |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.71539 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN579 On 10/10/2024 Spot Bond | | | | | 0.00000 | 101.73588 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN580 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.61597 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN581 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.16479 | | | | 0.00 | 0 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.73940 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.18835 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.09190 | | | | 0.00 | 0 | 0 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.73886 | | | | 0.00 | 0 | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 99.90717 | | | | 0.00 | 0 | 0 |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.83628 | | | | 0.00 | 0 | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.91972 | | | | 0.00 | 0 | 0 |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.74288 | | | | 0.00 | 0 | 0 |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 100.02519 | | | | 0.00 | 0 | 0 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN591 On 05/12/2026 Spot Bond | | | 4.68000 | 122.15121 | 4.68000 | 126.37870 | | | | 0.00 | 0 | 0 |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.27041 | | | | 0.00 | 0 | 0 |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN593 On 07/12/2025 Spot Bond | | | | | 0.00000 | 99.92785 | | | | 0.00 | 0 | 0 |
| Total CLN594 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN594 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN594 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.46485 | | | | 0.00 | 0 | 0 |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.27041 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 100.81754 | | | | 0.00 | 0 | 0 |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.45412 | | | | 0.00 | 0 | 0 |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 99.91275 | | | | 0.00 | 0 | 0 |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.12962 | | | | 0.00 | 0 | 0 |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.12962 | | | | 0.00 | 0 | 0 |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.04424 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For CLN602 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| CLN602 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 100.74705 | | | | 0.00 | 0 | 0 |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.74414 | | | | 0.00 | 0 | 0 |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.56896 | | | | 0.00 | 0 | 0 |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.49340 | | | | 0.00 | 0 | 0 |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.38907 | | | | 0.00 | 0 | 0 |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.22226 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| Total CLN608 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN608 | | | | | | | | | 0.00 | 0 | 0 |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 100.48060 | 9.32000 | 100.24000 | | | 0.00 | 0 | 0 |
| Total CLN609 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN609 | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.08636 | | | 0.00 | 0 | 0 |
| Total CLN610 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN610 | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.54500 | 100.62736 | 8.54500 | 100.55837 | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | | 0.00000 | 101.90343 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.97773 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.45210 | | | 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 | | | 8.33500 | 115.38334 | 8.33500 | 115.30614 | | | 0.00 | 0 | 300,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 8.21500 | 108.60865 | 8.21500 | 108.53739 | | 22,385,132,364,000.00 | 2,724,909,600 | 681,227,400 | |
| Total COJ07 SPOT | | | | | | | | 22,385,132,364,000.00 | 2,724,909,600 | 681,227,400 | |
| Total For COJ07 | | | | | | | | 22,385,132,364,000.00 | 2,724,909,600 | 681,227,400 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.80000 | 110.50234 | 9.80000 | 110.41572 | | 8,451,253,440,000.00 | 862,372,800 | 215,593,200 | |
| Total COJ08 SPOT | | | | | | | | 8,451,253,440,000.00 | 862,372,800 | 215,593,200 | |
| Total For COJ08 | | | | | | | | 8,451,253,440,000.00 | 862,372,800 | 215,593,200 | |
| COJG0 On 09/06/2024 Spot Bond | | | 8.72000 | 108.11104 | 8.72000 | 108.03544 | | 49,102,407,200,000.00 | 5,631,010,000 | 1,407,752,500 | |
| Total COJG01 SPOT | | | | | | | | 49,102,407,200,000.00 | 5,631,010,000 | 1,407,752,500 | |
| Total For COJG01 | | | | | | | | 49,102,407,200,000.00 | 5,631,010,000 | 1,407,752,500 | |
| COT01 On 03/04/2023 Spot Bond | | | 9.37500 | 103.15793 | 9.37500 | 103.08049 | | 28,989,335,625,000.00 | 3,092,195,800 | 1,546,097,900 | |

| 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 COT01 SPOT | | | | | | | | | 28,989,335,625,000.00 | 3,092,195,800 | 1,546,097,900 |
| Total For COT01 | | | | | | | | | 28,989,335,625,000.00 | 3,092,195,800 | 1,546,097,900 |
| COT02 On 03/04/2028 Spot Bond | | | 10.93500 | 100.39439 | 10.93500 | 100.30681 | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 10.89000 | 94.51771 | 10.89000 | 94.43560 | | | 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 | | | 11.35500 | 11.35500 | 11.35500 | 100.52559 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.90978 | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.98142 | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 99.89096 | | | 0.00 | 0 | 0 |
| Total DENG83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG83 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.76846 | | | 0.00 | 0 | 0 |
| Total DENG84 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG84 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.96529 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 27/09/2019 Spot Bond | | | | | 0.00000 | 101.69956 | | | | 0.00 | 0 | 0 |
| Total DENG86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG86 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.78918 | | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.90354 | | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/12/2019 Spot Bond | | | | | 0.00000 | 99.89098 | | | | 0.00 | 0 | 0 |
| Total DENG89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG89 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.87937 | | | | 0.00 | 0 | 0 |
| Total DENG90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.39121 | | | | 0.00 | 0 | 0 |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | | 0.00000 | 97.30155 | | | | 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 | 103.65699 | | | | 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 | 100.37741 | | | | 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 | 101.73486 | | | | 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 | | | 9.21000 | 9.21000 | 9.21000 | 108.12062 | | | | 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 | 100.38553 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|------------------|----------------------|
| Total DSY04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY04 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 7.98500 | 103.72239 | 7.98500 | 103.65584 | | 4,724,510,502,000.00 | 591,673,200 | | 0 |
| Total DV2021 SPOT | | | | | | | | 4,724,510,502,000.00 | 591,673,200 | | 0 |
| Total For DV2021 | | | | | | | | 4,724,510,502,000.00 | 591,673,200 | | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 7.99000 | 101.37412 | 7.99000 | 101.30972 | | 52,930,042,640,000.00 | 6,624,536,000 | | 5,623,884,000 |
| Total DV22 SPOT | | | | | | | | 52,930,042,640,000.00 | 6,624,536,000 | | 5,623,884,000 |
| Total For DV22 | | | | | | | | 52,930,042,640,000.00 | 6,624,536,000 | | 5,623,884,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 74.07873 | 100.00000 | 73.65053 | | 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 | | | 8.27000 | 105.46746 | 8.27000 | 105.39781 | | 77,383,253,388,000.00 | 9,357,104,400 | | 4,786,931,700 |
| Total DV23 SPOT | | | | | | | | 77,383,253,388,000.00 | 9,357,104,400 | | 4,786,931,700 |
| Total For DV23 | | | | | | | | 77,383,253,388,000.00 | 9,357,104,400 | | 4,786,931,700 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 15.71118 | 100.00000 | 15.60766 | | 0.00 | 0 | | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 15.71118 | 100.00000 | 15.60766 | | 0.00 | 0 | | 0 |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 8.44000 | 105.11907 | 8.44000 | 105.04825 | | 6,333,014,768,000.00 | 750,357,200 | | 187,589,300 |
| Total DV24 SPOT | | | | | | | | 6,333,014,768,000.00 | 750,357,200 | | 187,589,300 |
| Total For DV24 | | | | | | | | 6,333,014,768,000.00 | 750,357,200 | | 187,589,300 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.56730 | 9.69000 | 100.48975 | | 0.00 | 0 | | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.56730 | 9.69000 | 100.48975 | | 0.00 | 0 | | 0 |
| Total DV24/R2023 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For DV24/R2023 | | | | | | | | 0.00 | 0 | | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 10.86500 | 96.14224 | 10.86500 | 96.05935 | | 0.00 | 0 | | 0 |
| Total DV29 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For DV29 | | | | | | | | 0.00 | 0 | | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.59079 | 10.10000 | 100.51002 | | 0.00 | 0 | | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.59079 | 10.10000 | 100.51002 | | 0.00 | 0 | | 0 |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For DV29/R213 | | | | | | | | 0.00 | 0 | | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.30103 | | 0.00 | 0 | | 0 |
| Total DVF20 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For DVF20 | | | | | | | | 0.00 | 0 | | 0 |
| DVF20 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.78181 | | 0.00 | 0 | | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-----------------------|
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20(On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.25790 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20(On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.21364 | | | | 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 | 100.19019 | | | | 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 | 102.22594 | | | | 0.00 | 28,000,000 | 28,000,000 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 28,000,000 | 28,000,000 |
| Total For DVF22 | | | | | | | | | | 0.00 | 28,000,000 | 28,000,000 |
| DVF22(On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.89755 | | | | 0.00 | 0 | 10,000,000,000 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.01522 | | | | 0.00 | 0 | 8,000,000,000 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.07525 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 102.05686 | | | | 0.00 | 0 | 0 |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.58791 | | | | 0.00 | 0 | 0 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 101.62196 | | | | 0.00 | 0 | 0 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF30(On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVF30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF30U | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.08539 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB21 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.09022 | | | | 0.00 | 0 | 0 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB25 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.09220 | | | | 0.00 | 0 | 0 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 56.60605 | 100.00000 | 56.23307 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| E174 On 01/08/2020 Spot Bond | | | 8.14000 | 105.94171 | 8.14000 | 105.87282 | | | | 0.00 | 0 | 0 |
| Total E174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E174 | | | | | | | | | | 0.00 | 0 | 0 |
| E175 On 01/08/2021 Spot Bond | | | 8.19000 | 110.55227 | 8.19000 | 110.47996 | | | | 0.00 | 0 | 0 |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E175 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 7.84500 | 100.76303 | 7.84500 | 100.69984 | | | | 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 | | | 7.94500 | 103.91082 | 7.94500 | 103.84484 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 8.85000 | 103.88907 | 8.85000 | 103.81575 | | | | 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 | | | 4.62000 | 102.72691 | 4.62000 | 102.65203 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL001L On 23/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EL001U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL001U | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 4.35000 | 94.21412 | 4.35000 | 94.14745 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 126.24993 | 2.25000 | 126.18185 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 4.25000 | 130.25310 | 4.25000 | 130.16199 | | | | 0.00 | 0 | 376,341,000 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 376,341,000 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 376,341,000 |
| EL29 On 19/11/2029 Spot Bond | | | 4.27000 | 115.85407 | 4.27000 | 115.77285 | | | | 0.00 | 0 | 176,590,500 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 176,590,500 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 176,590,500 |
| EL30 On 29/07/2030 Spot Bond | | | 4.12000 | 114.73913 | 4.12000 | 114.66005 | | | | 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 | | | 4.28000 | 104.99801 | 4.28000 | 104.92410 | | | | 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 | | | 4.32000 | 95.85180 | 4.32000 | 95.78421 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 126.24993 | 2.25000 | 126.18185 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 109.46018 | | | | 0.00 | 0 | 0 |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 107.73308 | | | | 0.00 | 0 | 0 |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 7.66500 | 103.64362 | 7.66500 | 103.58009 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 7.63500 | 104.25298 | 7.63500 | 104.18932 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 9.89000 | 104.05519 | 9.89000 | 103.97334 | | | | 0.00 | 0 | 140,000,000 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.66500 | 10.66500 | 10.66500 | 97.97796 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.71500 | 10.71500 | 10.71500 | 103.90072 | | | | 0.00 | 0 | 999,999,900 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 999,999,900 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 999,999,900 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.04000 | 10.04000 | 10.04000 | 102.59263 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 10/07/2027 Spot Bond | | | 9.89000 | 9.89000 | 9.89000 | 103.53673 | | | | 0.00 | 0 | 0 |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 17/07/2032 Spot Bond | | | 10.98500 | 10.98500 | 10.98500 | 86.18053 | | | | 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 | 101.24216 | | | | 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 | 101.15697 | | | | 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 | 99.90181 | | | | 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 | 100.09635 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX05 On 01/05/2020 Spot Bond | | | | | 0.00000 | 100.90907 | | | | 0.00 | 0 | 0 |
| Total ENX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX05 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX06 On 12/06/2020 Spot Bond | | | | | 0.00000 | 99.87140 | | | | 0.00 | 0 | 0 |
| Total ENX06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.09223 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 12/09/2019 Spot Bond | | | | | 0.00000 | 99.87705 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.83321 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.41611 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.30796 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.21481 | | | | 0.00 | 0 | 0 |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.04530 | | | | 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 | 99.93600 | | | | 0.00 | 0 | 0 |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF016 On 07/09/2023 Spot Bond | | | | | 0.00000 | 99.93481 | | | | 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 | 99.84297 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF07U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF08L On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF08U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF09L On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF09U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF10L On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF10U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF11L On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF11U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF12L On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF12U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3L On 06/09/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4L On 06/11/2019 Spot Bond | | | | | 0.00000 | 100.76638 | | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4L On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.04088 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4L On 03/10/2019 Spot Bond | | | | | 0.00000 | 101.39283 | | | | 0.00 | 0 | 0 |
| Total EPFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 101.37371 | | | | 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 | 101.06076 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11L On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00: On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.01270 | | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00: On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.01385 | | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT01: On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B: On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.43154 | | | | 0.00 | 0 | 0 |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B: On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.41936 | | | | 0.00 | 0 | 0 |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C: On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.45095 | | | | 0.00 | 0 | 0 |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C: On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.42179 | | | | 0.00 | 0 | 0 |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.92437 | | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.41937 | | | | 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 | 100.43391 | | | | 0.00 | 0 | 600,000,000 |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| ERSA2: On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.41552 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-------------|-----------------------|-----------------------|
| Total ERSA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA26 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2022 Spot Bond | | | | | 0.00000 | 100.40961 | | | 0.00 | 9,998,538,400 | 2,499,634,600 |
| Total ERSA27 SPOT | | | | | | | | | 0.00 | 9,998,538,400 | 2,499,634,600 |
| Total For ERSA27 | | | | | | | | | 0.00 | 9,998,538,400 | 2,499,634,600 |
| ES23 On 25/01/2023 Spot Bond | | | 8.44000 | 105.73071 | 8.44000 | 105.65948 | | 6,048,634,032,000.00 | | 716,662,800 | 2,504,001,500 |
| Total ES23 SPOT | | | | | | | | 6,048,634,032,000.00 | | 716,662,800 | 2,504,001,500 |
| Total For ES23 | | | | | | | | 6,048,634,032,000.00 | | 716,662,800 | 2,504,001,500 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.22722 | 10.00000 | 101.14673 | | | 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 | | | 9.36000 | 96.13997 | 9.36000 | 96.06791 | | 35,978,523,984,000.00 | | 3,843,859,400 | 4,719,128,000 |
| Total ES26 SPOT | | | | | | | | 35,978,523,984,000.00 | | 3,843,859,400 | 4,719,128,000 |
| Total For ES26 | | | | | | | | 35,978,523,984,000.00 | | 3,843,859,400 | 4,719,128,000 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.42336 | 7.85000 | 103.35810 | | | 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 | | | 10.68500 | 77.00224 | 10.75000 | 76.55063 | | 33,968,194,127,000.00 | | 3,179,054,200 | 1,830,000,000 |
| Total ES33 SPOT | | | | | | | | 33,968,194,127,000.00 | | 3,179,054,200 | 1,830,000,000 |
| Total For ES33 | | | | | | | | 33,968,194,127,000.00 | | 3,179,054,200 | 1,830,000,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 99.88002 | 7.50000 | 99.82010 | | | 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 | | | 11.11500 | 81.66860 | 11.11500 | 81.59622 | | 345,020,868,387,000.00 | | 31,041,013,800 | 16,100,000,000 |
| Total ES42 SPOT | | | | | | | | 345,020,868,387,000.00 | | 31,041,013,800 | 16,100,000,000 |
| Total For ES42 | | | | | | | | 345,020,868,387,000.00 | | 31,041,013,800 | 16,100,000,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.16499 | 8.50000 | 103.09463 | | | 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 | 101.16085 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ESFR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 99.84601 | | | | 0.00 | 0 | 0 |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 99.84144 | | | | 0.00 | 0 | 0 |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.91413 | | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.97780 | | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 11.69132 | 100.00000 | 11.60656 | | | | 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 | 19.02789 | 100.00000 | 18.88994 | | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF13U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF13U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 99.87061 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.81120 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 100.57825 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.70527 | | | | 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 | 100.40474 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.52177 | | | | 0.00 | 10,800,000,000 | 5,400,000,000 |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 10,800,000,000 | 5,400,000,000 |
| Total For FIFB16 | | | | | | | | | | 0.00 | 10,800,000,000 | 5,400,000,000 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.53648 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For FIFB17 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| FIFC33 On 03/06/2020 Spot Bond | | | | | 0.00000 | 100.01024 | | | | 0.00 | 0 | 0 |
| Total FIFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC34 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.44667 | | | | 0.00 | 0 | 0 |
| Total FIFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA11 On 17/02/2039 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 FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FNT017 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.55860 | | | | 0.00 | 0 | 0 |
| Total FNT017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT017 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT018 On 03/10/2019 Spot Bond | | | | | 0.00000 | 100.92033 | | | | 0.00 | 0 | 0 |
| Total FNT018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT018 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT019 On 16/10/2019 Spot Bond | | | | | 0.00000 | 100.52274 | | | | 0.00 | 0 | 0 |
| Total FNT019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT019 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT020 On 05/11/2019 Spot Bond | | | | | 0.00000 | 100.24192 | | | | 0.00 | 0 | 0 |
| Total FNT020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT020 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTB10 On 16/09/2019 Spot Bond | | | | | 0.00000 | 103.65425 | | | | 0.00 | 0 | 0 |
| Total FNTB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTD10 On 11/10/2019 Spot Bond | | | | | 0.00000 | 102.57096 | | | | 0.00 | 0 | 0 |
| Total FNTD10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTD10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTE10 On 22/11/2019 Spot Bond | | | | | 0.00000 | 102.09923 | | | | 0.00 | 0 | 0 |
| Total FNTE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTE10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTF10 On 28/01/2020 Spot Bond | | | | | 0.00000 | 100.52932 | | | | 0.00 | 0 | 0 |
| Total FNTF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTF10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ001 On 17/01/2020 Spot Bond | | | | | 0.00000 | 100.83704 | | | | 0.00 | 0 | 0 |
| Total FNZ001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ001 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ002 On 08/01/2020 Spot Bond | | | | | 0.00000 | 100.17600 | | | | 0.00 | 0 | 0 |
| Total FNZ002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ002 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.22347 | | | | 0.00 | 880,000,000 | 880,000,000 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 880,000,000 | 880,000,000 |
| Total For FRB13 | | | | | | | | | | 0.00 | 880,000,000 | 880,000,000 |
| FRB14 On 02/06/2021 Spot Bond | | | 10.03500 | 10.03500 | 10.03500 | 102.53785 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 101.12333 | | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 103.28323 | | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 105.55276 | | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 105.07029 | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.03500 | 108.29802 | 10.03500 | 108.21115 | | | | 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 | 104.74706 | | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 102.40595 | | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 105.32495 | | | | 0.00 | 0 | 20,942,900,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 20,942,900,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 20,942,900,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 106.04161 | | | | 0.00 | 3,500,000,000 | 4,655,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| Total FRB23 SPOT | | | | | | | | | 0.00 | 3,500,000,000 | 4,655,000,000 |
| Total For FRB23 | | | | | | | | | 0.00 | 3,500,000,000 | 4,655,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 102.22098 | | | 0.00 | 0 | 0 |
| Total FRB24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB24 | | | | | | | | | 0.00 | 0 | 0 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 102.49131 | | | 0.00 | 440,000,000 | 220,000,000 |
| Total FRB25 SPOT | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total For FRB25 | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.09503 | | | 0.00 | 0 | 0 |
| Total FRB26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB26 | | | | | | | | | 0.00 | 0 | 0 |
| FRB27 On 03/06/2026 Spot Bond | | | 9.92000 | 104.00123 | 9.92000 | 103.91872 | | | 0.00 | 0 | 0 |
| Total FRB27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB27 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.39000 | 158.17308 | 3.39000 | 158.07332 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.66000 | 3.66000 | 3.66000 | 295.44679 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.91500 | 3.91500 | 3.91500 | 131.31354 | | | 0.00 | 0 | 1,120,000,000 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.08000 | 179.65085 | 4.08000 | 179.52731 | | | 0.00 | 0 | 529,000,000 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 529,000,000 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 529,000,000 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.29000 | 4.29000 | 4.29000 | 94.70657 | | | 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 | | | 4.46000 | 4.46000 | 4.46000 | 208.08715 | | | 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 | | | 4.98000 | 88.18993 | 4.98000 | 88.12293 | | | 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 | | | 4.84000 | 90.82949 | 4.84000 | 90.76149 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total FRBI50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0: On 30/11/2020 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 91.24016 | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0: On 28/10/2024 Spot Bond | | | 8.40000 | 8.40000 | 8.40000 | 65.98643 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0: On 10/12/2024 Spot Bond | | | 8.44000 | 8.44000 | 8.44000 | 65.22453 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC12U | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.86000 | 4.86000 | 4.86000 | 125.24831 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.50440 | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 92.55574 | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.13320 | | | 0.00 | 2,900,000,000 | 2,900,000,000 |
| Total FRC195 SPOT | | | | | | | | | 0.00 | 2,900,000,000 | 2,900,000,000 |
| Total For FRC195 | | | | | | | | | 0.00 | 2,900,000,000 | 2,900,000,000 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 107,000,000,000,000.00 | 1,070,000,000 | 1,070,000,000 | |
| Total FRC207 SPOT | | | | | | | | 17,000,000,000,000.00 | 1,070,000,000 | 1,070,000,000 | |
| Total For FRC207 | | | | | | | | 17,000,000,000,000.00 | 1,070,000,000 | 1,070,000,000 | |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 140,000,000,000,000.00 | 1,400,000,000 | 1,400,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total FRC208 SPOT | | | | | | | | | 10,000,000,000,000.00 | 1,400,000,000 | 1,400,000,000 |
| Total For FRC208 | | | | | | | | | 10,000,000,000,000.00 | 1,400,000,000 | 1,400,000,000 |
| FRC208 On 07/10/2020 Spot Bond | | | | | 0.00000 | 103.42270 | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | 0.00 | 0 | 0 |
| FRC210 On 20/12/2019 Spot Bond | | | | | 0.00000 | 102.09511 | | | 0.00 | 1,170,000,000 | 1,170,000,000 |
| FRC211 On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | 0.00 | 1,170,000,000 | 1,170,000,000 |
| Total For FRC210 | | | | | | | | | 0.00 | 1,170,000,000 | 1,170,000,000 |
| FRC212 On 07/05/2020 Spot Bond | | | | | 0.00000 | 100.73294 | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | 0.00 | 0 | 0 |
| FRC213 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | 0.00 | 0 | 0 |
| FRC214 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.77479 | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | 0.00 | 0 | 0 |
| FRC216 On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.78780 | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | 0.00 | 0 | 0 |
| FRC220 On 31/01/2022 Spot Bond | | | 4.04000 | 155.84510 | 4.04000 | 155.73872 | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | 0.00 | 0 | 0 |
| FRC222 On 20/05/2020 Spot Bond | | | | | 0.00000 | 100.41868 | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | 0.00 | 0 | 0 |
| FRC226 On 31/01/2022 Spot Bond | | | 4.90000 | 152.82961 | 4.90000 | 152.71480 | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.00264 | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | 0.00 | 0 | 0 |
| FRC235 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.75732 | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 109.31331 | | | | 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 | 103.88326 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 109.61777 | | | | 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 | 109.12781 | | | | 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 | 103.84967 | | | | 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 | 103.76054 | | | | 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 | 102.60313 | | | | 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 | 103.61011 | | | | 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 | 102.57692 | | | | 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 | 102.06449 | | | | 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 | 103.67486 | | | | 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 | 100.99236 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 108.47673 | | | | 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 | 102.05790 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.68106 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 14/03/2022 Spot Bond | | | | | 0.00000 | 102.09756 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.86904 | | | | 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 | 103.28673 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.66089 | | | | 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 | 101.06872 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.39440 | | | | 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 | 101.30384 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.57017 | | | | 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 | 102.37147 | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.65772 | | | 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 | 101.00802 | | | 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 | 100.46128 | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.93874 | | | 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 | 100.97136 | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 103.43757 | 9.80000 | 103.35693 | | | 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 | 99.86773 | | | 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 | 99.86741 | | | 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 | 100.04276 | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.58925 | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.38343 | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|--------------------|--------------------|
| FRC28(On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.09494 | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 104.39511 | | | 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 | 101.94458 | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.74000 | | | 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 | 102.01640 | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 102.63736 | | 6,147,200,000,000.00 | 1,808,000,000 | 904,000,000 | |
| Total FRC286 SPOT | | | | | | | | 6,147,200,000,000.00 | 1,808,000,000 | 904,000,000 | |
| Total For FRC286 | | | | | | | | 6,147,200,000,000.00 | 1,808,000,000 | 904,000,000 | |
| FRC28(On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.87992 | | | 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 | 100.87992 | | | 0.00 | 0 | 800,000,000 |
| Total FRC288 SPOT | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For FRC288 | | | | | | | | | 0.00 | 0 | 800,000,000 |
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.91825 | | | 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 | 102.15885 | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.14066 | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | 0.00 | 0 | 0 |
| FRC29(On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 101.79109 | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | 0.00 | 0 | 0 |

| 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 18/04/2021 Spot Bond | | | | | 0.00000 | 101.16458 | | | | 0.00 | 0 | 0 |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.15102 | | | | 0.00 | 0 | 0 |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.58597 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.56680 | | | | 0.00 | 0 | 0 |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.57298 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 100.48055 | | | | 0.00 | 0 | 0 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.30767 | | | | 0.00 | 0 | 0 |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.17733 | | | | 0.00 | 0 | 0 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.85173 | | | | 0.00 | 0 | 0 |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.68498 | | | | 0.00 | 0 | 0 |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.19368 | | | | 0.00 | 0 | 0 |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 28/12/2020 Spot Bond | | | | | 0.00000 | 101.57942 | | | | 0.00 | 0 | 0 |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| FRC305 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.84712 | | | 0.00 | 1,777,200,000 | 1,088,600,000 |
| Total FRC305 SPOT | | | | | | | | | 0.00 | 1,777,200,000 | 1,088,600,000 |
| Total For FRC305 | | | | | | | | | 0.00 | 1,777,200,000 | 1,088,600,000 |
| FRC306 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.22894 | | | 0.00 | 1,908,200,000 | 1,154,100,000 |
| Total FRC306 SPOT | | | | | | | | | 0.00 | 1,908,200,000 | 1,154,100,000 |
| Total For FRC306 | | | | | | | | | 0.00 | 1,908,200,000 | 1,154,100,000 |
| FRC307 On 12/08/2020 Spot Bond | | | | | 0.00000 | 100.54809 | | | 0.00 | 0 | 0 |
| Total FRC307 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC307 | | | | | | | | | 0.00 | 0 | 0 |
| FRC308 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.19033 | | | 0.00 | 0 | 0 |
| Total FRC308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC308 | | | | | | | | | 0.00 | 0 | 0 |
| FRC309 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.55406 | | | 0.00 | 0 | 0 |
| Total FRC309 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC309 | | | | | | | | | 0.00 | 0 | 0 |
| FRC310 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.39933 | | | 0.00 | 0 | 0 |
| Total FRC310 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC310 | | | | | | | | | 0.00 | 0 | 0 |
| FRC311 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.30647 | | | 0.00 | 0 | 0 |
| Total FRC311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC311 | | | | | | | | | 0.00 | 0 | 0 |
| FRC312 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.30647 | | | 0.00 | 0 | 0 |
| Total FRC312 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC312 | | | | | | | | | 0.00 | 0 | 0 |
| FRC313 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.39711 | | | 0.00 | 0 | 0 |
| Total FRC313 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC313 | | | | | | | | | 0.00 | 0 | 0 |
| FRC314 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC314 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC314 | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.68000 | 4.68000 | 4.68000 | 153.48141 | | | 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 | | | 4.62000 | 4.62000 | 4.62000 | 153.69132 | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC71 On 31/01/2022 Spot Bond | | | 4.60000 | 4.60000 | 4.60000 | 153.76137 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD16I On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD16U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD17I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD19U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD20U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD23U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD24U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD25I On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD25U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD26U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD27U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD28I On 15/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD28U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD29I On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD29U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FRD30I On 15/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD30U | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 5.01000 | 85.67981 | 5.01000 | 85.61413 | | | 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 | | | 4.92500 | 98.38336 | 4.92500 | 98.30925 | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.87226 | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 102.22206 | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.15519 | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.22175 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total FRJ23 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For FRJ23 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.52649 | | | 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 | 103.02752 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.03708 | | | 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 | 103.31407 | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.54748 | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 3.78800 | 3.78800 | 3.78800 | 104.32249 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 4.17000 | 4.17000 | 4.17000 | 109.32316 | | | 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 | 101.00460 | | | 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 | 101.00460 | | | 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 | | | 4.31000 | 107.24814 | 4.31000 | 107.17260 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 4.31000 | 211.65106 | 4.31000 | 211.50163 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 5.10000 | 96.02509 | 5.10000 | 95.95142 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 4.34000 | 4.34000 | 4.34000 | 210.81328 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 4.41000 | 128.18729 | 4.41000 | 128.09600 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 116.92356 | 3.70500 | 116.84686 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS119 On 31/01/2038 Spot Bond | | | 4.70000 | 101.51980 | 4.70000 | 101.44515 | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.46000 | 208.23671 | 4.46000 | 208.08715 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 4.51000 | 207.11353 | 4.51000 | 206.96396 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 3.94000 | 163.65306 | 3.94000 | 114.81765 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 4.54000 | 206.44317 | 4.54000 | 206.29362 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 5.67000 | 88.80850 | 5.67000 | 88.73634 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 5.15000 | 166.02137 | 5.15000 | 165.89297 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 5.20000 | 94.70846 | 5.20000 | 94.63504 | | | 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 | | | 4.67000 | 171.98214 | 4.67000 | 171.85572 | | | 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 | | | 4.73000 | 171.22365 | 4.73000 | 171.09699 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 5.05000 | 195.44399 | 5.05000 | 195.29442 | | | 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 | 99.51750 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS134 On 31/01/2038 Spot Bond | | | 5.13000 | 95.62776 | 5.13000 | 95.55418 | | | 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 | | | 5.38500 | 5.38500 | 5.38500 | 92.25745 | | | 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 | | | 4.93000 | 98.31501 | 4.93000 | 98.24091 | | | 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 | | | 4.54000 | 173.63885 | 4.54000 | 173.51303 | | | 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 | | | 4.82000 | 200.31302 | 4.82000 | 200.16341 | | | 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 | | | 4.67000 | 171.98214 | 4.67000 | 171.85572 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 4.67000 | 171.98214 | 4.67000 | 171.85572 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 31/03/2028 Spot Bond | | | 4.96000 | 168.35179 | 4.96000 | 168.22415 | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 4.71000 | 126.28244 | 4.71000 | 126.18949 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 3.74000 | 156.91427 | 3.74000 | 156.81090 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 5.02000 | 167.61179 | 5.02000 | 167.48390 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 5.06000 | 167.12055 | 5.06000 | 166.99252 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/03/2028 Spot Bond | | | 5.06000 | 167.12055 | 5.06000 | 166.99252 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS15 On 31/01/2025 Spot Bond | | | 4.68000 | 126.47147 | 4.68000 | 126.37868 | | | 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 | | | 4.48000 | 174.40972 | 4.48000 | 174.28418 | | | 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 | | | 5.07000 | 5.07000 | 5.07000 | 166.86993 | | | 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 | 13.02390 | | | 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 | 15.24905 | | | 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 | 18.24379 | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2025 Spot Bond | | | | | 0.00000 | 20.90603 | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 20/06/2022 Spot Bond | | | | | 0.00000 | 12.16325 | | | 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 | 13.91750 | | | 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 | 16.52666 | | | 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 | 18.82814 | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2022 Spot Bond | | | | | 0.00000 | 11.18669 | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS168 On 01/08/2022 Spot Bond | | | | | 0.00000 | 11.18041 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2021 Spot Bond | | | | | 0.00000 | 10.48925 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 01/08/2022 Spot Bond | | | | | 0.00000 | 18.15823 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.25637 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.33389 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 14.86684 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 26/01/2024 Spot Bond | | | | | 0.00000 | 14.86683 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 17.63440 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.98712 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS181 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.40748 | | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FRS18: On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.85397 | | | 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 | 94.48350 | | | 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 | 92.90642 | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 20/11/2019 Spot Bond | | | | | 0.00000 | 111.25939 | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | 0.00 | 0 | 0 |
| FRS18: On 23/01/2024 Spot Bond | | | | | 0.00000 | 106.39173 | | | 0.00 | 183,519,000 | 61,173,000 |
| Total FRS186 SPOT | | | | | | | | | 0.00 | 183,519,000 | 61,173,000 |
| Total For FRS186 | | | | | | | | | 0.00 | 183,519,000 | 61,173,000 |
| FRS18: On 23/01/2024 Spot Bond | | | | | 0.00000 | 117.93786 | | | 0.00 | 910,610,400 | 303,536,800 |
| Total FRS187 SPOT | | | | | | | | | 0.00 | 910,610,400 | 303,536,800 |
| Total For FRS187 | | | | | | | | | 0.00 | 910,610,400 | 303,536,800 |
| FRS18: On 23/01/2024 Spot Bond | | | | | 0.00000 | 112.62921 | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | 0.00 | 0 | 0 |
| FRS19: On 16/03/2020 Spot Bond | | | | | 0.00000 | 111.75726 | | | 0.00 | 0 | 0 |
| Total FRS190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS190 | | | | | | | | | 0.00 | 0 | 0 |
| FRS19: On 16/03/2020 Spot Bond | | | | | 0.00000 | 109.78239 | | | 0.00 | 0 | 0 |
| Total FRS191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS191 | | | | | | | | | 0.00 | 0 | 0 |
| FRS19: On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.17686 | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | 0.00 | 0 | 0 |
| FRS19: On 23/03/2020 Spot Bond | | | | | 0.00000 | 107.53859 | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | 0.00 | 0 | 0 |
| FRS19: On 19/06/2026 Spot Bond | | | | | 0.00000 | 49.47476 | | | 0.00 | 0 | 0 |
| Total FRS194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS194 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS195 On 19/06/2026 Spot Bond | | | | | 0.00000 | 44.66942 | | | 0.00 | 0 | 0 |
| Total FRS195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS195 | | | | | | | | | 0.00 | 0 | 0 |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.72255 | | | 0.00 | 0 | 0 |
| Total FRS197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS197 | | | | | | | | | 0.00 | 0 | 0 |
| FRS198 On 03/08/2020 Spot Bond | | | | | 0.00000 | 102.19587 | | | 0.00 | 0 | 0 |
| Total FRS198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS198 | | | | | | | | | 0.00 | 0 | 0 |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.78729 | | | 0.00 | 0 | 0 |
| Total FRS199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS199 | | | | | | | | | 0.00 | 0 | 0 |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.61533 | | | 0.00 | 0 | 0 |
| Total FRS200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS200 | | | | | | | | | 0.00 | 0 | 0 |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.26590 | | | 0.00 | 0 | 0 |
| Total FRS201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS201 | | | | | | | | | 0.00 | 0 | 0 |
| FRS202 On 23/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS202 | | | | | | | | | 0.00 | 0 | 0 |
| FRS203 On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS203 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.46000 | 3.46000 | 3.46000 | 297.67225 | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.35000 | 3.35000 | 3.35000 | 298.90486 | | | 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 | | | 4.07000 | 4.07000 | 4.07000 | 290.94686 | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 3.53000 | 157.66806 | 3.53000 | 157.56685 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 100.92373 | | | 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 | | | 3.23000 | 158.75268 | 3.23000 | 158.65458 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.77032 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 4.15000 | 102.60366 | 4.15000 | 102.53270 | | | 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 | | | 3.83000 | 76.70391 | 3.83000 | 109.60267 | | | 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 | | | 3.87000 | 3.87000 | 3.87000 | 131.61057 | | | 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 | | | 3.90000 | 3.90000 | 3.90000 | 131.41247 | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 288.88953 | | | 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 | | | 7.31800 | 103.11485 | 7.31800 | 103.05369 | | 45,977,463,074,400.00 | 6,282,790,800 | 1,570,697,700 | |
| Total FRX19 SPOT | | | | | | | | 15,977,463,074,400.00 | 6,282,790,800 | 1,570,697,700 | |
| Total For FRX19 | | | | | | | | 15,977,463,074,400.00 | 6,282,790,800 | 1,570,697,700 | |
| FRX20 On 01/10/2020 Spot Bond | | | 7.41000 | 105.18301 | 7.41000 | 105.12030 | | 3,641,929,044,000.00 | 491,488,400 | 122,872,100 | |
| Total FRX20 SPOT | | | | | | | | 3,641,929,044,000.00 | 491,488,400 | 122,872,100 | |
| Total For FRX20 | | | | | | | | 3,641,929,044,000.00 | 491,488,400 | 122,872,100 | |
| FRX23 On 28/02/2023 Spot Bond | | | 7.90000 | 7.90000 | 7.90000 | 99.67694 | | 39,500,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total FRX23 SPOT | | | | | | | | 19,500,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total For FRX23 | | | | | | | | 19,500,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| FRX24 On 10/12/2024 Spot Bond | | | 8.14500 | 113.59871 | 8.14500 | 113.52439 | | 16,809,304,023,000.00 | 2,063,757,400 | 0 | |
| Total FRX24 SPOT | | | | | | | | 16,809,304,023,000.00 | 2,063,757,400 | 0 | |
| Total For FRX24 | | | | | | | | 16,809,304,023,000.00 | 2,063,757,400 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| FRX25 On 26/07/2025 Spot Bond | | | 9.14000 | 103.89937 | 9.14000 | 103.82370 | | | 0.00 | 0 | 0 |
| Total FRX25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX25 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 8.61000 | 108.80461 | 8.61000 | 108.72946 | | 380,854,740,000.00 | | 44,234,000 | 511,058,500 |
| Total FRX26 SPOT | | | | | | | | 380,854,740,000.00 | | 44,234,000 | 511,058,500 |
| Total For FRX26 | | | | | | | | 380,854,740,000.00 | | 44,234,000 | 511,058,500 |
| FRX27 On 07/03/2027 Spot Bond | | | 8.67000 | 108.30593 | 8.67000 | 108.23046 | | 227,481,726,000.00 | | 26,237,800 | 0 |
| Total FRX27 SPOT | | | | | | | | 227,481,726,000.00 | | 26,237,800 | 0 |
| Total For FRX27 | | | | | | | | 227,481,726,000.00 | | 26,237,800 | 0 |
| FRX28 On 26/07/2028 Spot Bond | | | 8.99000 | 108.02857 | 8.99000 | 107.95115 | | 0.00 | | 0 | 0 |
| Total FRX28 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRX28 | | | | | | | | 0.00 | | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 9.33500 | 103.76395 | 9.33500 | 103.68681 | | 0.00 | | 0 | 0 |
| Total FRX30 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRX30 | | | | | | | | 0.00 | | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 9.48500 | 100.58377 | 9.48500 | 100.50781 | | 0.00 | | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRX31 | | | | | | | | 0.00 | | 0 | 0 |
| FRX32 On 31/03/2032 Spot Bond | | | 9.52500 | 111.84300 | 9.52500 | 111.75773 | | 0.00 | | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRX32 | | | | | | | | 0.00 | | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.45500 | 81.46698 | 10.45500 | 81.39895 | | 0.00 | | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRX45 | | | | | | | | 0.00 | | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.47871 | | 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 | 100.54939 | | 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 100.35869 | | | | 0.00 | 0 | 0 |
| Total FS6A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.73368 | | | | 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 | 100.18147 | | | | 0.00 | 0 | 0 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.39018 | | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6D1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6E1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 102.43830 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 100.98830 | | | | 0.00 | 0 | 2,650,000,000 |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | 2,650,000,000 |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | 2,650,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.25280 | | | 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 | 100.25575 | | | 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 | 100.27495 | | | 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 | 100.29853 | | | 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 | 100.31325 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | 0.00 | 0 | 0 |
| GRB30 On 10/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB30U | | | | | | | | | 0.00 | 0 | 0 |
| GRB31 On 10/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB31U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB31U | | | | | | | | | 0.00 | 0 | 0 |
| GRB32 On 28/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB32U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB32U | | | | | | | | | 0.00 | 0 | 0 |
| GRB33 On 03/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB33U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB33U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRL35 On 12/06/2029 Spot Bond | | | 4.15000 | 102.53738 | 4.15000 | 102.46629 | | | 0.00 | 0 | 0 |
| Total GRL35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRL35 | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.43853 | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.56342 | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 102.31262 | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.65909 | | | 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 | 101.13693 | | | 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 | 101.57032 | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 102.62376 | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 8.78000 | 108.64000 | 8.78000 | 108.56351 | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.15012 | | | 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 | 100.79850 | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 102.73767 | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| GRT21 On 03/04/2024 Spot Bond | | | 9.69000 | 104.56126 | 9.69000 | 104.48019 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.22958 | | | | 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 | 101.47289 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 99.93644 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.02150 | | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.24305 | | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.79009 | | | | 0.00 | 0 | 1,000,000,000 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 99.91831 | | | | 0.00 | 0 | 0 |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 99.91610 | | | | 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 | 100.35089 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.20502 | | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.17203 | | | | 0.00 | 0 | 0 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.20036 | | | 0.00 | 0 | 0 |
| Total GRT33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT33 | | | | | | | | | 0.00 | 0 | 0 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.24241 | | | 0.00 | 0 | 0 |
| Total GRT34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT34 | | | | | | | | | 0.00 | 0 | 0 |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 101.67044 | | | 0.00 | 0 | 0 |
| Total GRT36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT36 | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | 0.00 | 0 | 0 |
| H6T2U On 02/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total H6T2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For H6T2U | | | | | | | | | 0.00 | 0 | 0 |
| H7T2U On 02/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total H7T2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T2U | | | | | | | | | 0.00 | 0 | 0 |
| H7T3U On 02/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total H7T3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T3U | | | | | | | | | 0.00 | 0 | 0 |
| H8T1U On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total H8T1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For H8T1U | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 101.42683 | | | 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 | 100.17742 | | | 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 | 100.85516 | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 101.39858 | | | 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 | 101.41568 | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 101.75759 | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 101.65884 | | | 0.00 | 0 | 0 |
| Total HILB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB09 | | | | | | | | | 0.00 | 0 | 0 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.07934 | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.77670 | | | 0.00 | 240,000,000 | 120,000,000 |
| Total HILB11 SPOT | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total For HILB11 | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.77804 | | | 0.00 | 0 | 0 |
| Total HILB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB12 | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.45505 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-----------------------|-----------------------|---------------|
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.66797 | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.60398 | | | 0.00 | 0 | 0 |
| Total HPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF12 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.35000 | 103.07947 | 7.35000 | 103.01884 | | 141,470,151,060,000.00 | 19,247,639,600 | 53,097,468,200 | |
| Total HWAY20 SPOT | | | | | | | | 1,470,151,060,000.00 | 19,247,639,600 | 53,097,468,200 | |
| Total For HWAY20 | | | | | | | | 1,470,151,060,000.00 | 19,247,639,600 | 53,097,468,200 | |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 54.45561 | 100.00000 | 54.09681 | | 0.00 | 0 | 0 | |
| Total HWAY20/R207 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY20/R207 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.85000 | 293.54757 | 3.85000 | 293.35110 | | 0.00 | 0 | 1,600,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 1,600,000,000 | |
| Total For HWAY23 | | | | | | | | 0.00 | 0 | 1,600,000,000 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.16000 | 4.16000 | 4.16000 | 292.93882 | | 0.00 | 0 | 0 | |
| Total HWAY24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY24 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.34000 | 78.90023 | 4.34000 | 95.57408 | | 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 | | | 10.63000 | 90.77973 | 10.63000 | 90.70311 | | 0.00 | 0 | 1,690,000,000 | |
| Total HWAY34 SPOT | | | | | | | | 0.00 | 0 | 1,690,000,000 | |
| Total For HWAY34 | | | | | | | | 0.00 | 0 | 1,690,000,000 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.10287 | 100.00000 | 10.03630 | | 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 | | | 10.63500 | 90.47161 | 10.63500 | 90.39522 | | 0.00 | 0 | 20,000,000,000 | |
| Total HWAY35 SPOT | | | | | | | | 0.00 | 0 | 20,000,000,000 | |
| Total For HWAY35 | | | | | | | | 0.00 | 0 | 20,000,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.10258 | 100.00000 | 10.03601 | | 0.00 | 0 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY35/R209 | | | | | | | | 0.00 | 0 | 0 | |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.89438 | | 0.00 | 0 | 0 | |
| Total HWF09 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF09 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|-----------------------|
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | 0.00 | 0 | 0 |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 101.30724 | | | 0.00 | 0 | 15,000,000,000 |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| Total For HWF11 | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.95040 | | | 0.00 | 0 | 4,000,000,000 |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For HWF12 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | 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 | | | 3.26000 | 135.79703 | 3.26000 | 135.71281 | | 485,130,503,228,000.00 | 148,813,037,800 | 311,984,472,400 | |
| Total I2025 SPOT | | | | | | | | 15,130,503,228,000.00 | 148,813,037,800 | 311,984,472,400 | |
| Total For I2025 | | | | | | | | 15,130,503,228,000.00 | 148,813,037,800 | 311,984,472,400 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.42000 | 102.01177 | 3.42000 | 101.94702 | | 138,019,003,254,000.00 | 40,356,433,700 | 75,510,608,900 | |
| Total I2029 SPOT | | | | | | | | 18,019,003,254,000.00 | 40,356,433,700 | 75,510,608,900 | |
| Total For I2029 | | | | | | | | 18,019,003,254,000.00 | 40,356,433,700 | 75,510,608,900 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.51000 | 101.70523 | 3.51000 | 101.63963 | | 64,622,248,821,000.00 | 18,410,897,100 | 77,047,751,300 | |
| Total I2033 SPOT | | | | | | | | 14,622,248,821,000.00 | 18,410,897,100 | 77,047,751,300 | |
| Total For I2033 | | | | | | | | 14,622,248,821,000.00 | 18,410,897,100 | 77,047,751,300 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.54500 | 119.65444 | 3.55000 | 119.49100 | | 100,845,312,301,500.00 | 28,447,196,700 | 314,646,815,400 | |
| Total I2038 SPOT | | | | | | | | 10,845,312,301,500.00 | 28,447,196,700 | 314,646,815,400 | |
| Total For I2038 | | | | | | | | 10,845,312,301,500.00 | 28,447,196,700 | 314,646,815,400 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.60500 | 112.05016 | 3.60500 | 111.97738 | | 399,434,200,438,000.00 | 110,800,055,600 | 157,413,570,500 | |
| Total I2046 SPOT | | | | | | | | 19,434,200,438,000.00 | 110,800,055,600 | 157,413,570,500 | |
| Total For I2046 | | | | | | | | 19,434,200,438,000.00 | 110,800,055,600 | 157,413,570,500 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.60000 | 115.31538 | 3.60000 | 115.24072 | | 66,937,289,400,000.00 | 18,593,691,500 | 244,753,786,978 | |
| Total I2050 SPOT | | | | | | | | 16,937,289,400,000.00 | 18,593,691,500 | 244,753,786,978 | |
| Total For I2050 | | | | | | | | 16,937,289,400,000.00 | 18,593,691,500 | 244,753,786,978 | |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB105U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB105U | | | | | | | | 0.00 | 0 | 0 | |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB107U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB107U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 100.25140 | | | 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 | | | 8.25500 | 8.25500 | 8.25500 | 104.52526 | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.62016 | | | 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 | 101.20061 | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 7.84000 | 7.84000 | 7.84000 | 101.07819 | | | 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 | 100.33769 | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 3.92000 | 292.78114 | 3.92000 | 292.58353 | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 99.99877 | | | 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 | 100.56454 | | | 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 | 100.35987 | | | 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 | 100.70733 | | | 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 | 100.36970 | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.76486 | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 100.97475 | | | 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 | 100.48115 | | | 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 | 101.28638 | | | 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 | 100.68439 | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.52959 | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | 0.00 | 0 | 0 |
| IBL127 On 02/04/2020 Spot Bond | | | | | 0.00000 | 101.47300 | | | 0.00 | 0 | 0 |
| Total IBL127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL127 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|------------------------------|----------------------|--------------------|------------------|---------------|
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 101.33834 | | | 0.00 | 0 | 0 |
| Total IBL128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL128 | | | | | | | | | 0.00 | 0 | 0 |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.40037 | | | 0.00 | 0 | 0 |
| Total IBL129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL129 | | | | | | | | | 0.00 | 0 | 0 |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 101.30102 | | | 0.00 | 0 | 0 |
| Total IBL130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL130 | | | | | | | | | 0.00 | 0 | 0 |
| IBL131 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.62689 | | | 0.00 | 0 | 0 |
| Total IBL131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL131 | | | | | | | | | 0.00 | 0 | 0 |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.55216 | | | 0.00 | 0 | 0 |
| Total IBL132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL132 | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.28000 | 3.28000 | 3.28000 | 158.47266 | | | 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 | 109.68100 | 10.00000 | 109.59600 | | | 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 | | | 8.09500 | 100.76450 | 8.09500 | 100.69935 | 15,803,687,172,000.00 | 1,952,277,600 | 488,069,400 | | |
| Total IBL46 SPOT | | | | | | | 15,803,687,172,000.00 | 1,952,277,600 | 488,069,400 | | |
| Total For IBL46 | | | | | | | 15,803,687,172,000.00 | 1,952,277,600 | 488,069,400 | | |
| IBL50 On 02/08/2020 Spot Bond | | | 7.85500 | 101.98347 | 7.85500 | 101.91943 | 3,920,033,037,000.00 | 499,049,400 | 0 | | |
| Total IBL50 SPOT | | | | | | | 3,920,033,037,000.00 | 499,049,400 | 0 | | |
| Total For IBL50 | | | | | | | 3,920,033,037,000.00 | 499,049,400 | 0 | | |
| IBL60 On 17/02/2024 Spot Bond | | | 8.90000 | 105.50837 | 8.90000 | 105.43350 | | 0.00 | 0 | 0 | |
| Total IBL60 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL60 | | | | | | | | 0.00 | 0 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.27998 | | 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 | | | 3.38000 | 158.20921 | 3.38000 | 158.10957 | | 0.00 | 0 | 0 | |
| Total IBL67 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL67 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 100.88128 | | | 0.00 | 1,490,339,200 | 745,169,600 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 1,490,339,200 | 745,169,600 |
| Total For IBL75 | | | | | | | | | 0.00 | 1,490,339,200 | 745,169,600 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.60470 | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 8.99000 | 105.74912 | 8.99000 | 105.67334 | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.51943 | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 7.83500 | 106.99248 | 7.83500 | 106.92547 | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 35.88226 | 100.00000 | 35.64583 | | | 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 | 100.27401 | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 101.35474 | | | 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 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.03552 | | | 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 | 101.84232 | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 101.53791 | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 103.33534 | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.68000 | 103.46658 | 8.68000 | 103.39355 | | | 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 | 9.59244 | 100.00000 | 9.52923 | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 7.88500 | 103.65337 | 7.88500 | 103.58769 | | 228,665,000,000.00 | 29,000,000 | 29,000,000 | |
| Total IDCG03 SPOT | | | | | | | | 228,665,000,000.00 | 29,000,000 | 29,000,000 | |
| Total For IDCG03 | | | | | | | | 228,665,000,000.00 | 29,000,000 | 29,000,000 | |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.42146 | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.99000 | 105.06556 | 8.99000 | 104.99027 | | 5,127,137,244,000.00 | 570,315,600 | 142,578,900 | |
| Total IDCG06 SPOT | | | | | | | | 5,127,137,244,000.00 | 570,315,600 | 142,578,900 | |
| Total For IDCG06 | | | | | | | | 5,127,137,244,000.00 | 570,315,600 | 142,578,900 | |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.56203 | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.36500 | 103.06169 | 11.36500 | 102.95580 | | | 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 | 100.24445 | | | 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 | 100.02190 | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IDCG11 On 05/12/2026 Spot Bond | | | 9.49000 | 109.54942 | 9.49000 | 109.46620 | | | 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 | 101.51311 | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.74392 | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.56827 | | | 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 | 101.01711 | | | 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 | 101.18109 | | | 0.00 | 0 | 40,000,000 |
| Total IDCG16 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For IDCG16 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.68902 | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 101.97774 | | | 0.00 | 0 | 0 |
| Total IDCG18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 102.06013 | | | 0.00 | 0 | 0 |
| Total IDCG19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 101.54374 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.92311 | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1U On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 7.41442 | 100.00000 | 7.36529 | | | | 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 | | | 8.39000 | 103.52442 | 8.39000 | 103.45470 | | | | 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 | | | 7.99500 | 104.66339 | 7.99500 | 104.59616 | | | | 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 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | | 0.00 | 0 | 0 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | 0 |
| IN402U On 15/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN402U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN402U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN403U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN403U | | | | | | | | | 0.00 | 0 | 0 |
| IN404U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN404U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN404U | | | | | | | | | 0.00 | 0 | 0 |
| IN405U On 20/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN405U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN405U | | | | | | | | | 0.00 | 0 | 0 |
| IN406U On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN406U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN406U | | | | | | | | | 0.00 | 0 | 0 |
| IN407U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN407U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN407U | | | | | | | | | 0.00 | 0 | 0 |
| IN409U On 30/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN409U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN409U | | | | | | | | | 0.00 | 0 | 0 |
| IN410U On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN410U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN410U | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 70.07395 | | | 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 | 109.68100 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.09560 | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.84386 | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.90427 | | | 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 | 100.20943 | | | | 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 | 88.37103 | | | | 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 | 100.80433 | | | | 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 | 100.95553 | | | | 0.00 | 14,740,000,000 | 7,491,500,000 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 14,740,000,000 | 7,491,500,000 |
| Total For INLV01 | | | | | | | | | | 0.00 | 14,740,000,000 | 7,491,500,000 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 102.29362 | | | | 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 | 102.56461 | | | | 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 | | | 10.13500 | 104.39352 | 10.13500 | 104.30941 | | | | 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 | 105.84661 | | | | 0.00 | 0 | 19,706,500 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 19,706,500 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 19,706,500 |
| IPC26U On 08/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC26U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.04375 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 102.12335 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.97535 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 101.76848 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 101.78867 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.80887 | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.88364 | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.63376 | | | 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 | 102.05157 | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.76131 | | | 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 | 101.28523 | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.59580 | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.60233 | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.74579 | | | 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 | 102.19004 | | | 0.00 | 0 | 0 |
| Total IPF31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | 0.00 | 0 | 0 |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 101.64626 | | | 0.00 | 0 | 0 |
| Total IPF32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF32 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC25 On 25/10/2019 Spot Bond | | | | | 0.00000 | 100.86353 | | | 0.00 | 0 | 0 |
| Total IPFC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC25 | | | | | | | | | 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 | 100.29732 | 2.75000 | 100.27499 | | | 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 | | | 6.63000 | 149.09680 | 6.63000 | 148.96390 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | | 0.00000 | 99.86337 | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 101.82911 | | | 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 | | | 5.26000 | 5.26000 | 5.26000 | 122.77721 | | | 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 | | | 5.26000 | 5.26000 | 5.26000 | 122.77721 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 99.87296 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 102.42523 | | | | 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 | | | 10.03500 | 104.11473 | 10.03500 | 104.03165 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 108.19545 | | | | 0.00 | 0 | 3,000,000,000 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.41250 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 102.30304 | | | | 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 | | | 5.48000 | 5.48000 | 5.48000 | 150.71622 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 106.30712 | | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 10.38500 | 108.18573 | 10.38500 | 108.09647 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 105.43534 | | | | 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 | | | 10.27500 | 10.27500 | 10.27500 | 107.92573 | | | | 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 | 101.11865 | | | | 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 | | | 4.43000 | 154.46860 | 4.43000 | 154.35834 | | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | 0 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 104.50522 | | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 102.48525 | | | | 0.00 | 0 | 0 |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,360,000,000 |
| Total IV142U SPOT | | | | | | | | | | 0.00 | 0 | 3,360,000,000 |
| Total For IV142U | | | | | | | | | | 0.00 | 0 | 3,360,000,000 |
| IV19A On 31/03/2028 Spot Bond | | | 5.33000 | 163.84800 | 5.33000 | 163.71890 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA698 On 09/11/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 7.35000 | | | | 0.00 | 0 | 0 |
| Total IVA698 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA698 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA956 On 05/09/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 7.15000 | | | | 0.00 | 0 | 0 |
| Total IVA956 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA956 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA957 On 12/09/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.82401 | | | 0.00 | 0 | 0 |
| Total IVA957 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA957 | | | | | | | | | 0.00 | 0 | 0 |
| IVA958 On 19/09/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.68755 | | | 0.00 | 0 | 0 |
| Total IVA958 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA958 | | | | | | | | | 0.00 | 0 | 0 |
| IVA959 On 26/09/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.55147 | | | 0.00 | 0 | 0 |
| Total IVA959 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA959 | | | | | | | | | 0.00 | 0 | 0 |
| IVA961 On 10/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.28042 | | | 0.00 | 0 | 0 |
| Total IVA961 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA961 | | | | | | | | | 0.00 | 0 | 0 |
| IVA962 On 17/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.14545 | | | 0.00 | 0 | 0 |
| Total IVA962 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA962 | | | | | | | | | 0.00 | 0 | 0 |
| IVA963 On 24/10/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 98.99715 | | | 0.00 | 0 | 0 |
| Total IVA963 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA963 | | | | | | | | | 0.00 | 0 | 0 |
| IVA964 On 31/10/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 98.86107 | | | 0.00 | 0 | 0 |
| Total IVA964 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA964 | | | | | | | | | 0.00 | 0 | 0 |
| IVA965 On 07/11/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 98.72536 | | | 0.00 | 0 | 0 |
| Total IVA965 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA965 | | | | | | | | | 0.00 | 0 | 0 |
| IVA966 On 14/11/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.57086 | | | 0.00 | 0 | 0 |
| Total IVA966 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA966 | | | | | | | | | 0.00 | 0 | 0 |
| IVA969 On 05/12/2019 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 98.14941 | | | 0.00 | 0 | 0 |
| Total IVA969 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA969 | | | | | | | | | 0.00 | 0 | 0 |
| IVA970 On 12/12/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 97.99973 | | | 0.00 | 0 | 0 |
| Total IVA970 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA970 | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.64066 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 7.90500 | 103.64674 | 7.90500 | 103.58126 | | | | 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 | 100.38998 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 102.09622 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.76523 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.27503 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 8.75500 | 106.85447 | 8.75500 | 106.77945 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.73200 | | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.98926 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.75937 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 99.93099 | | | | 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 | 99.83954 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.74113 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.25094 | | | | 0.00 | 0 | 4,000,000,000 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| IVC110 On 19/05/2021 Spot Bond | | | 8.40500 | 105.08910 | 8.40500 | 105.01859 | | | | 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 | 100.41881 | | | | 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 | 99.76338 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.54036 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 101.97108 | | | | 0.00 | 0 | 0 |
| Total IVC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC133 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 100.91851 | | | | 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 | 101.13780 | | | | 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 | 101.00349 | | | | 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 | 100.20256 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC138 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.81145 | | | | 0.00 | 0 | 0 |
| Total IVC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC138 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 101.48486 | | | | 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 | 100.01429 | | | | 0.00 | 0 | 0 |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 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 | 100.01160 | | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 101.81822 | | | | 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 | 99.83470 | | | | 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 | 99.83564 | | | | 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 | 101.17624 | | | | 0.00 | 0 | 0 |
| Total IVC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC150 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 99.72284 | | | | 0.00 | 0 | 0 |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 100.71391 | | | | 0.00 | 0 | 0 |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 101.06406 | | | | 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 | 100.21208 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC158 On 02/04/2020 Spot Bond | | | | | 0.00000 | 101.48198 | | | | 0.00 | 0 | 0 |
| Total IVC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC158 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.67368 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC160 On 05/04/2020 Spot Bond | | | | | 0.00000 | 101.44400 | | | | 0.00 | 0 | 0 |
| Total IVC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC160 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC161 On 09/05/2020 Spot Bond | | | | | 0.00000 | 100.65786 | | | | 0.00 | 0 | 0 |
| Total IVC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC161 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC162 On 21/05/2020 Spot Bond | | | | | 0.00000 | 100.42178 | | | | 0.00 | 0 | 0 |
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.97258 | | | | 0.00 | 0 | 0 |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF407 On 07/04/2020 Spot Bond | | | | | 0.00000 | 100.16332 | | | | 0.00 | 0 | 45,000,000,000 |
| Total IVF407 SPOT | | | | | | | | | | 0.00 | 0 | 45,000,000,000 |
| Total For IVF407 | | | | | | | | | | 0.00 | 0 | 45,000,000,000 |
| IVF68U On 18/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF69U On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF69U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF70U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF70U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF70U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF71U On 12/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF71U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF71U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.02918 | | | | 0.00 | 0 | 0 |
| Total JAS02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS02 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 102.21206 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.72288 | | | 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 | | | 8.11000 | 107.84645 | 8.11000 | 107.77620 | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.32008 | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.26769 | | | 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 | 100.06797 | | | 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 | 100.09610 | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.25442 | | | 0.00 | 0 | 0 |
| Total KAP013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP013 | | | | | | | | | 0.00 | 0 | 0 |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 101.18376 | | | 0.00 | 0 | 0 |
| Total KAP014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP014 | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.34880 | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.68339 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.48000 | 127.26613 | 9.48000 | 127.17007 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 100.92569 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 7.90500 | 103.02499 | 7.90500 | 102.95923 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 102.64572 | 9.62000 | 102.56630 | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 100.34368 | 9.71000 | 100.26710 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 104.97101 | | | 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 | 100.40344 | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 102.21253 | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 105.32916 | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 8.44000 | 106.80024 | 8.44000 | 106.72790 | | | 0.00 | 0 | 5,300,000,000 |
| Total LBK20 SPOT | | | | | | | | | 0.00 | 0 | 5,300,000,000 |
| Total For LBK20 | | | | | | | | | 0.00 | 0 | 5,300,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.70941 | | | 0.00 | 150,000,000 | 1,750,000,000 |
| Total LBK22 SPOT | | | | | | | | | 0.00 | 150,000,000 | 1,750,000,000 |
| Total For LBK22 | | | | | | | | | 0.00 | 150,000,000 | 1,750,000,000 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 102.20471 | | | 0.00 | 0 | 23,700,000 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 23,700,000 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 23,700,000 |
| LBK24 On 10/10/2024 Spot Bond | | | 8.81500 | 110.19915 | 8.81500 | 110.12127 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 102.16463 | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 103.25005 | | | 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 | | | 9.99500 | 106.58661 | 9.99500 | 106.50190 | | | 0.00 | 0 | 1,000,000,000 |
| Total LBK28 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For LBK28 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 8.56500 | 106.08721 | 8.56500 | 106.01430 | | | 0.00 | 0 | 0 |
| Total LBK29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK29 | | | | | | | | | 0.00 | 0 | 0 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.80751 | | | 0.00 | 0 | 0 |
| Total LBK30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK30 | | | | | | | | | 0.00 | 0 | 0 |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 102.54712 | | | 0.00 | 0 | 0 |
| Total LBK31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.70782 | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.55008 | | | 0.00 | 0 | 0 |
| Total LBK33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK33 | | | | | | | | | 0.00 | 0 | 0 |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 101.77174 | | | 0.00 | 0 | 0 |
| Total LBK35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK35 | | | | | | | | | 0.00 | 0 | 0 |
| LBK36 On 25/06/2020 Spot Bond | | | | | 0.00000 | 101.65627 | | | 0.00 | 0 | 0 |
| Total LBK36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK36 | | | | | | | | | 0.00 | 0 | 0 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 101.79549 | | | 0.00 | 0 | 0 |
| Total LBK37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK37 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.76000 | 101.87376 | 7.76000 | 101.81055 | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 580,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 100.67087 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 8.84000 | 107.97654 | 8.84000 | 107.90002 | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 103.65196 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For LGL07 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.62153 | | | 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 | 103.34321 | | | 0.00 | 0 | 1,120,000,000 |
| Total LGL09 SPOT | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| Total For LGL09 | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.48770 | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | 0.00 | 0 | 0 |
| LHC11L On 16/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC11U | | | | | | | | | 0.00 | 0 | 0 |
| LHC12L On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC12U | | | | | | | | | 0.00 | 0 | 0 |
| LHC13L On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC13U | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.43500 | 104.79369 | 12.43500 | 104.68905 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.84841 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.75152 | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.84138 | | | | 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 | 100.72581 | | | | 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 | 101.12825 | | | | 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 | 100.40016 | | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.55585 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.45174 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.68833 | | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 99.94037 | | | | 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 | 100.83396 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 09/09/2019 Spot Bond | | | | | 0.00000 | 99.93942 | | | | 0.00 | 0 | 0 |
| Total MAQ144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ144 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 14/10/2019 Spot Bond | | | | | 0.00000 | 99.24184 | | | | 0.00 | 0 | 0 |
| Total MAQ148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ148 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 28/11/2019 Spot Bond | | | | | 0.00000 | 98.38599 | | | | 0.00 | 0 | 0 |
| Total MAQ153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ153 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MAQ15 On 19/09/2019 Spot Bond | | | | | 0.00000 | 99.74952 | | | | 0.00 | 0 | 0 |
| Total MAQ155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ155 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.54578 | | | | 0.00 | 0 | 0 |
| Total MAQ156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ156 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2019 Spot Bond | | | | | 0.00000 | 101.66934 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.92170 | | | | 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 | 100.41465 | | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.64061 | | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.39800 | | | | 0.00 | 0 | 0 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 07/06/2020 Spot Bond | | | | | 0.00000 | 99.94120 | | | | 0.00 | 0 | 0 |
| Total MBF062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF062 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 07/06/2022 Spot Bond | | | | | 0.00000 | 99.93900 | | | | 0.00 | 0 | 0 |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 12/09/2019 Spot Bond | | | | | 0.00000 | 99.88673 | | | | 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 | 101.30728 | | | | 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 | 100.24482 | | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 100.79332 | | | | 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 | 100.30834 | | | | 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 | 100.31398 | | | | 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 | 101.20737 | | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.92727 | | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.86885 | | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2021 Spot Bond | | | | | 0.00000 | 101.59304 | | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.61240 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.35240 | | | | 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 | 100.24320 | | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 101.59306 | | | | 0.00 | 0 | 0 |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.61242 | | | | 0.00 | 0 | 0 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|----------------------|
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.30945 | | | 0.00 | 0 | 0 |
| Total MBP050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP050 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 8.23500 | 8.23500 | 8.23500 | 102.23956 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 111.83479 | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 7.98500 | 102.71153 | 7.98500 | 107.66672 | | 29,424,367,272,000.00 | 3,684,955,200 | 2,521,238,800 | |
| Total MMIG02 SPOT | | | | | | | | 29,424,367,272,000.00 | 3,684,955,200 | 2,521,238,800 | |
| Total For MMIG02 | | | | | | | | 29,424,367,272,000.00 | 3,684,955,200 | 2,521,238,800 | |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 100.34668 | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2025 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 102.29142 | | | 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 | | | 9.24000 | 104.88011 | 9.24000 | 104.80291 | | 3,614,723,112,000.00 | 391,203,800 | 1,245,601,900 | |
| Total MMIG05 SPOT | | | | | | | | 3,614,723,112,000.00 | 391,203,800 | 1,245,601,900 | |
| Total For MMIG05 | | | | | | | | 3,614,723,112,000.00 | 391,203,800 | 1,245,601,900 | |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 103.20670 | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.94337 | | | 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 | 111.91164 | | | 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 | 102.01555 | | | 0.00 | 10,080,000,000 | 7,040,000,000 |
| Total MTN06 SPOT | | | | | | | | | 0.00 | 10,080,000,000 | 7,040,000,000 |
| Total For MTN06 | | | | | | | | | 0.00 | 10,080,000,000 | 7,040,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 102.97803 | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 102.02015 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 102.50990 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.69173 | | | | 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 | 100.44672 | | | | 0.00 | 0 | 0 |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.72539 | | | | 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 | 100.04541 | | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.58233 | | | | 0.00 | 0 | 0 |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.59574 | | | | 0.00 | 0 | 0 |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.15879 | | | | 0.00 | 0 | 0 |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 100.16323 | | | | 0.00 | 0 | 0 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 100.16831 | | | | 0.00 | 0 | 0 |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.07093 | | | | 0.00 | 0 | 0 |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.07276 | | | | 0.00 | 0 | 0 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 100.55190 | | | | 0.00 | 0 | 0 |
| Total MTNC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC20 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC2 On 07/09/2020 Spot Bond | | | | | 0.00000 | 100.06546 | | | | 0.00 | 0 | 0 |
| Total MTNC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC21 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.45707 | | | | 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 | 100.36773 | | | | 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 | 100.36377 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.99338 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 102.02583 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 102.02888 | | | 0.00 | 0 | 0 |
| Total N6D26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6D26 | | | | | | | | | 0.00 | 0 | 0 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.96706 | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | 0.00 | 0 | 0 |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.32871 | | | 0.00 | 0 | 0 |
| Total N6F26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | 0.00 | 0 | 0 |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 104.05215 | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | 0.00 | 0 | 0 |
| N7A20 On 20/03/2020 Spot Bond | | | | | 0.00000 | 102.91154 | | | 0.00 | 0 | 0 |
| Total N7A20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7A20 | | | | | | | | | 0.00 | 0 | 0 |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.05581 | | | 0.00 | 0 | 0 |
| Total N7B25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7B25 | | | | | | | | | 0.00 | 0 | 0 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 103.56061 | | | 0.00 | 0 | 0 |
| Total N7C25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7C25 | | | | | | | | | 0.00 | 0 | 0 |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 103.98959 | | | 0.00 | 0 | 0 |
| Total N7D25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7D25 | | | | | | | | | 0.00 | 0 | 0 |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 104.38399 | | | 0.00 | 0 | 0 |
| Total N7E25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7E25 | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 8.36000 | 102.24105 | 8.36000 | 102.17281 | | 30,279,354,864,000.00 | 3,621,932,400 | 6,205,483,100 | |
| Total NAM01 SPOT | | | | | | | | 10,279,354,864,000.00 | 3,621,932,400 | 6,205,483,100 | |
| Total For NAM01 | | | | | | | | 10,279,354,864,000.00 | 3,621,932,400 | 6,205,483,100 | |
| NAM02 On 29/06/2020 Spot Bond | | | 7.37500 | 103.56806 | 7.37500 | 103.50660 | | 10,210,401,350,000.00 | 1,384,461,200 | 346,115,300 | |
| Total NAM02 SPOT | | | | | | | | 10,210,401,350,000.00 | 1,384,461,200 | 346,115,300 | |
| Total For NAM02 | | | | | | | | 10,210,401,350,000.00 | 1,384,461,200 | 346,115,300 | |
| NAM03 On 01/08/2023 Spot Bond | | | 8.84000 | 104.99479 | 8.84000 | 104.92079 | | 0.00 | 0 | 0 | |
| Total NAM03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NAM03 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|----------------------|
| NAM04 On 01/08/2026 Spot Bond | | | 9.94000 | 103.88913 | 9.94000 | 103.80700 | | | 20,874,000,000,000.00 | 2,100,000,000 | 2,100,000,000 |
| Total NAM04 SPOT | | | | | | | | | 20,874,000,000,000.00 | 2,100,000,000 | 2,100,000,000 |
| Total For NAM04 | | | | | | | | | 20,874,000,000,000.00 | 2,100,000,000 | 2,100,000,000 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 101.17329 | | | 0.00 | 0 | 0 |
| Total NBG01G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG01G | | | | | | | | | 0.00 | 0 | 0 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.85660 | | | 0.00 | 0 | 0 |
| Total NBG02G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG02G | | | | | | | | | 0.00 | 0 | 0 |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.86790 | | | 0.00 | 0 | 0 |
| Total NBG03G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG03G | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 7.56000 | 104.05440 | 7.56000 | 103.99147 | | | 106,491,693,168,000.00 | 14,086,202,800 | 3,521,550,700 |
| Total NBK11A SPOT | | | | | | | | | 106,491,693,168,000.00 | 14,086,202,800 | 3,521,550,700 |
| Total For NBK11A | | | | | | | | | 106,491,693,168,000.00 | 14,086,202,800 | 3,521,550,700 |
| NBK12 On 19/03/2021 Spot Bond | | | 7.13000 | 107.63283 | 7.13000 | 107.57138 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 104.42955 | 9.38000 | 104.35154 | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 19/03/2024 Spot Bond | | | 8.64000 | 108.60888 | 8.64000 | 108.53402 | | | 0.00 | 0 | 2,300,000,000 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 2,300,000,000 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 2,300,000,000 |
| NBK14 On 25/06/2021 Spot Bond | | | 7.45500 | 104.93475 | 7.45500 | 104.87181 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15 On 11/02/2022 Spot Bond | | | 7.70500 | 103.03720 | 7.70500 | 102.97373 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK16 On 12/02/2025 Spot Bond | | | 8.59000 | 104.33018 | 8.59000 | 104.25868 | | | 1,894,287,416,000.00 | 220,522,400 | 55,130,600 |
| Total NBK16A SPOT | | | | | | | | | 1,894,287,416,000.00 | 220,522,400 | 55,130,600 |
| Total For NBK16A | | | | | | | | | 1,894,287,416,000.00 | 220,522,400 | 55,130,600 |
| NBK17 On 22/04/2026 Spot Bond | | | 8.79000 | 109.51484 | 8.79000 | 109.43765 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| NBK18/ On 01/06/2020 Spot Bond | | | 8.32500 | 103.15307 | 8.32500 | 103.08413 | | | 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 | | | 8.23500 | 105.97975 | 8.23500 | 105.90966 | | 5,822,036,298,000.00 | | 706,986,800 | 353,493,400 |
| Total NBK19A SPOT | | | | | | | | 5,822,036,298,000.00 | | 706,986,800 | 353,493,400 |
| Total For NBK19A | | | | | | | | 5,822,036,298,000.00 | | 706,986,800 | 353,493,400 |
| NBK20/ On 01/06/2026 Spot Bond | | | 8.94000 | 109.86664 | 8.94000 | 109.78790 | | 709,784,148,000.00 | | 79,394,200 | 0 |
| Total NBK20A SPOT | | | | | | | | 709,784,148,000.00 | | 79,394,200 | 0 |
| Total For NBK20A | | | | | | | | 709,784,148,000.00 | | 79,394,200 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.85282 | | 0.00 | | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK20B | | | | | | | | 0.00 | | 0 | 0 |
| NBK21/ On 21/07/2027 Spot Bond | | | 9.70000 | 106.45507 | 9.70000 | 106.37290 | | 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 | | | 8.22000 | 108.17231 | 8.22000 | 108.10130 | | 0.00 | | 0 | 20,562,395,000 |
| Total NBK22A SPOT | | | | | | | | 0.00 | | 0 | 20,562,395,000 |
| Total For NBK22A | | | | | | | | 0.00 | | 0 | 20,562,395,000 |
| NBK23/ On 19/11/2025 Spot Bond | | | 9.21000 | 110.09788 | 9.21000 | 110.01709 | | 0.00 | | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK23A | | | | | | | | 0.00 | | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 100.66330 | | 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 | | | 9.29000 | 112.62067 | 9.29000 | 112.53733 | | 0.00 | | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | 0.00 | | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | 0.00 | | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.58549 | | 0.00 | | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK24B | | | | | | | | 0.00 | | 0 | 0 |
| NBK25/ On 17/02/2023 Spot Bond | | | 8.54000 | 8.54000 | 8.54000 | 106.78340 | | 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 | 103.32436 | | 0.00 | | 0 | 81,228,270,000 |
| Total NBK25B SPOT | | | | | | | | 0.00 | | 0 | 81,228,270,000 |
| Total For NBK25B | | | | | | | | 0.00 | | 0 | 81,228,270,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 18.53432 | 100.00000 | 18.41219 | | | 55,700,000,000,000.00 | 557,000,000 | 278,500,000 |
| Total NBK26A SPOT | | | | | | | | | 55,700,000,000,000.00 | 557,000,000 | 278,500,000 |
| Total For NBK26A | | | | | | | | | 55,700,000,000,000.00 | 557,000,000 | 278,500,000 |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 104.28581 | | | 0.00 | 0 | 12,267,070,000 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 12,267,070,000 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 12,267,070,000 |
| NBK27/ On 10/05/2026 Spot Bond | | | 9.50000 | 111.68257 | 9.50000 | 111.59811 | | | 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 | | | 8.95000 | 104.43938 | 8.95000 | 104.36486 | | | 1,810,280,700,000.00 | 202,266,000 | 50,566,500 |
| Total NBK28A SPOT | | | | | | | | | 1,810,280,700,000.00 | 202,266,000 | 50,566,500 |
| Total For NBK28A | | | | | | | | | 1,810,280,700,000.00 | 202,266,000 | 50,566,500 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.93446 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/ On 31/07/2026 Spot Bond | | | 8.94000 | 109.02086 | 8.94000 | 108.94315 | | | 1,385,769,732,000.00 | 155,007,800 | 0 |
| Total NBK29A SPOT | | | | | | | | | 1,385,769,732,000.00 | 155,007,800 | 0 |
| Total For NBK29A | | | | | | | | | 1,385,769,732,000.00 | 155,007,800 | 0 |
| NBK30/ On 20/02/2024 Spot Bond | | | 8.17500 | 105.73605 | 8.17500 | 105.66700 | | | 225,105,001,500,000.00 | 27,535,780,000 | 7,159,900,000 |
| Total NBK30A SPOT | | | | | | | | | 225,105,001,500,000.00 | 27,535,780,000 | 7,159,900,000 |
| Total For NBK30A | | | | | | | | | 225,105,001,500,000.00 | 27,535,780,000 | 7,159,900,000 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.36108 | | | 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 | | | 8.21000 | 107.28671 | 8.21000 | 107.21637 | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.44349 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 101.66270 | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.32034 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.36452 | | | 0.00 | 0 | 190,000,000 |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | 190,000,000 |
| Total For NBK36B | | | | | | | | | 0.00 | 0 | 190,000,000 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 102.11003 | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 7.24500 | 100.00000 | 7.24500 | 99.94048 | | | 0.00 | 0 | 0 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A/R204 | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.71500 | 10.71500 | 10.71500 | 59.24746 | | | 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 | 105.27019 | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.56001 | | | 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 | 101.35390 | | | 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 | 102.49925 | | | 0.00 | 0 | 50,673,600,000 |
| Total NBK43B SPOT | | | | | | | | | 0.00 | 0 | 50,673,600,000 |
| Total For NBK43B | | | | | | | | | 0.00 | 0 | 50,673,600,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.68282 | | | 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 | 101.40792 | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.68905 | | | 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 | 102.32637 | | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.55530 | | | | 0.00 | 0 | 0 |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.92545 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.96759 | | | | 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 | 100.35804 | | | | 0.00 | 0 | 0 |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.40346 | | | | 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 | 100.76910 | | | | 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 | 100.37981 | | | | 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 | 101.97809 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.79676 | | | | 0.00 | 0 | 0 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.81033 | | | | 0.00 | 0 | 0 |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.82092 | | | | 0.00 | 0 | 0 |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| NBKB5: On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.83653 | | | | 0.00 | 0 | 0 |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.94595 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 9.88500 | 107.78006 | 9.88500 | 107.69531 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.93531 | | | | 0.00 | 3,698,826,800 | 924,706,700 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 3,698,826,800 | 924,706,700 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 3,698,826,800 | 924,706,700 |
| NCLN8: On 20/03/2024 Spot Bond | | | 9.92000 | 106.96433 | 9.92000 | 106.87994 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.94595 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.96287 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.98415 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.90980 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NDAL0: On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.21093 | | | | 0.00 | 0 | 0 |
| Total NDAL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NDAL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01: On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | 0 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | | 0.00 | 0 | 0 |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11U | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 101.44038 | | | | 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 | 101.41435 | | | | 0.00 | 0 | 0 |
| Total NED18 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 NED18 | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 103.57258 | | | 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 | | | 8.53500 | 104.23218 | 8.53500 | 104.16118 | | | 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 | 106.03467 | | | 0.00 | 6,500,000,000 | 19,500,000,000 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 6,500,000,000 | 19,500,000,000 |
| Total For NEDT1A | | | | | | | | | 0.00 | 6,500,000,000 | 19,500,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 106.32446 | | | 0.00 | 0 | 1,564,000 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 0 | 1,564,000 |
| Total For NEDT1B | | | | | | | | | 0.00 | 0 | 1,564,000 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.00776 | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 106.44769 | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 107.08307 | | | 0.00 | 0 | 0 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL02 | | | | | | | | | 0.00 | 0 | 0 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.31995 | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 105.96222 | | | 0.00 | 5,650,000,000 | 6,576,000,000 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 5,650,000,000 | 6,576,000,000 |
| Total For NGL04 | | | | | | | | | 0.00 | 5,650,000,000 | 6,576,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.49786 | | | 0.00 | 0 | 0 |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | 0 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.38038 | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | 0 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.54565 | | | 0.00 | 6,549,720,000 | 3,185,379,800 |
| Total NGL07 SPOT | | | | | | | | | 0.00 | 6,549,720,000 | 3,185,379,800 |

| 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 NGL07 | | | | | | | | | 0.00 | 6,549,720,000 | 3,185,379,800 |
| NGLT1: On 01/07/2022 Spot Bond | | | | | 0.00000 | 106.81618 | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1: On 20/10/2023 Spot Bond | | | | | 0.00000 | 101.46132 | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | 0.00 | 0 | 0 |
| NGT10: On 25/03/2024 Spot Bond | | | | | 0.00000 | 102.65767 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total NGT103 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For NGT103 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| NGT10: On 15/01/2025 Spot Bond | | | | | 0.00000 | 102.36037 | | | 0.00 | 0 | 0 |
| Total NGT104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT104 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 104.35201 | 13.50000 | 104.24093 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 101.48476 | | | 0.00 | 0 | 0 |
| Total NHM006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM006 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.55478 | | | 0.00 | 0 | 0 |
| Total NHM007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM007 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2020 Spot Bond | | | | | 0.00000 | 101.07251 | | | 0.00 | 0 | 0 |
| Total NHM008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM008 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 101.22586 | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.28100 | | | 0.00 | 0 | 0 |
| Total NHM010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM010 | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.32101 | | | 0.00 | 0 | 0 |
| Total NHM011 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 NHM011 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 99.80664 | | | | 0.00 | 0 | 0 |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.51000 | 4.51000 | 4.51000 | 206.96396 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |
| NI210 On 31/03/2028 Spot Bond | | | 4.04000 | 4.04000 | 4.04000 | 180.06155 | | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 4.01500 | 4.01500 | 4.01500 | 130.65623 | | | | 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 | | | 4.27000 | 4.27000 | 4.27000 | 94.86634 | | | | 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 | | | 4.70000 | 4.70000 | 4.70000 | 101.44515 | | | | 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 | | | 4.12000 | 4.12000 | 4.12000 | 129.97004 | | | | 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 | | | 4.51000 | 4.51000 | 4.51000 | 127.45688 | | | | 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 | | | 4.51000 | 4.51000 | 4.51000 | 173.89811 | | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 4.89000 | 169.21989 | 4.89000 | 169.09254 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|---------------|
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 On 31/01/2038 Spot Bond | | | 4.41500 | 105.66836 | 4.41500 | 105.59303 | | | | 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 | | | 7.28500 | 102.89345 | 7.28500 | 102.83344 | | | 8,387,001,950,000.00 | 1,151,270,000 | 287,817,500 | |
| Total NMP20N SPOT | | | | | | | | | 8,387,001,950,000.00 | 1,151,270,000 | 287,817,500 | |
| Total For NMP20N | | | | | | | | | 8,387,001,950,000.00 | 1,151,270,000 | 287,817,500 | |
| NN010 On 01/10/2020 Spot Bond | | | | | 0.00000 | 100.97156 | | | 0.00 | 0 | 2,000,000,000 | |
| Total NN010 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| Total For NN010 | | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.98890 | | | 0.00 | 0 | 2,500,000,000 | |
| Total NN011 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 | |
| Total For NN011 | | | | | | | | | 0.00 | 0 | 2,500,000,000 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 107.49190 | | | 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 | 100.33692 | | | 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 | 100.36772 | | | 0.00 | 0 | 0 | |
| Total NN04 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NN04 | | | | | | | | | 0.00 | 0 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.86458 | | | 0.00 | 0 | 0 | |
| Total NN05 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NN05 | | | | | | | | | 0.00 | 0 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 99.85974 | | | 0.00 | 0 | 0 | |
| Total NN06 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NN06 | | | | | | | | | 0.00 | 0 | 0 | |
| NN08 On 28/05/2020 Spot Bond | | | | | 0.00000 | 100.84760 | | | 0.00 | 0 | 0 | |
| Total NN08 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NN08 | | | | | | | | | 0.00 | 0 | 0 | |
| NN09U On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total NN09U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NN09U | | | | | | | | | 0.00 | 0 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 93.98472 | | | 0.00 | 0 | 0 | |
| Total NNF02 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 NNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 93.98472 | | | | 0.00 | 0 | 4,000,000,000 |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 96.71585 | | | | 0.00 | 0 | 0 |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF05 On 21/02/2020 Spot Bond | | | | | 0.00000 | 99.79888 | | | | 0.00 | 0 | 0 |
| Total NNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.92000 | 8.92000 | 8.92000 | 101.45156 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.46111 | | | | 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 | 100.36139 | | | | 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 | 100.36186 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.34765 | | | | 0.00 | 0 | 0 |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.11500 | 8.11500 | 8.11500 | 102.14978 | | | | 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 | 100.36069 | | | | 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 | 100.37796 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.36783 | | | | 0.00 | 0 | 0 |
| Total NQ1B21 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 NQ1B21 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.31500 | 8.31500 | 8.31500 | 102.15617 | | | 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 | 100.37802 | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.41826 | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 8.03500 | 115.86949 | 8.03500 | 115.79510 | | | 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 | | | 4.05000 | 185.55046 | 4.05000 | 185.42332 | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.24000 | 115.15808 | 10.24000 | 115.06385 | | 3,904,321,536,000.00 | 381,281,400 | 6,140,000,000 | |
| Total NRA028 SPOT | | | | | | | | 3,904,321,536,000.00 | 381,281,400 | 6,140,000,000 | |
| Total For NRA028 | | | | | | | | 3,904,321,536,000.00 | 381,281,400 | 6,140,000,000 | |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 15.37178 | 100.00000 | 15.26994 | | 0.00 | 0 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NRA028/R186 | | | | | | | | 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 | |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.38680 | | 0.00 | 11,120,000,000 | 5,560,000,000 | |
| Total NTC19 SPOT | | | | | | | | 0.00 | 11,120,000,000 | 5,560,000,000 | |
| Total For NTC19 | | | | | | | | 0.00 | 11,120,000,000 | 5,560,000,000 | |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.39951 | | 0.00 | 0 | 0 | |
| Total NTC20 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NTC20 | | | | | | | | 0.00 | 0 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 102.95441 | | 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 | 101.02201 | | 0.00 | 0 | 1,000,000,000 | |
| Total NTC22 SPOT | | | | | | | | 0.00 | 0 | 1,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| Total For NTC22 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.30104 | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.59516 | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | 0 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 99.93696 | | | 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 | 100.00654 | | | 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 | 100.37141 | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.51445 | | | 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 | | | 7.51000 | 102.95403 | 7.51000 | 102.89154 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 102.45845 | | | 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 | | | 7.98000 | 7.98000 | 7.98000 | 105.44397 | | | 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 | | | 8.84000 | 103.01341 | 8.84000 | 108.08505 | | 13,169,577,408,000.00 | | 1,489,771,200 | 1,872,442,800 |
| Total OML06 SPOT | | | | | | | | 13,169,577,408,000.00 | | 1,489,771,200 | 1,872,442,800 |
| Total For OML06 | | | | | | | | 13,169,577,408,000.00 | | 1,489,771,200 | 1,872,442,800 |
| OML07 On 19/03/2025 Spot Bond | | | 10.09000 | 103.30734 | 10.09000 | 108.68295 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 100.63497 | | | 0.00 | 2,098,276,600 | 1,049,138,300 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 2,098,276,600 | 1,049,138,300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For OML08 | | | | | | | | | 0.00 | 2,098,276,600 | 1,049,138,300 |
| OML09 On 14/09/2022 Spot Bond | | | 8.84000 | 105.20263 | 8.84000 | 105.12848 | | | 10,808,045,664,000.00 | 1,222,629,600 | 1,305,657,400 |
| Total OML09 SPOT | | | | | | | | | 10,808,045,664,000.00 | 1,222,629,600 | 1,305,657,400 |
| Total For OML09 | | | | | | | | | 10,808,045,664,000.00 | 1,222,629,600 | 1,305,657,400 |
| OML10 On 14/09/2025 Spot Bond | | | 10.19000 | 104.97140 | 10.19000 | 104.88638 | | | 40,956,426,516,000.00 | 4,019,276,400 | 4,599,819,100 |
| Total OML10 SPOT | | | | | | | | | 10,956,426,516,000.00 | 4,019,276,400 | 4,599,819,100 |
| Total For OML10 | | | | | | | | | 10,956,426,516,000.00 | 4,019,276,400 | 4,599,819,100 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 99.89153 | | | 0.00 | 740,945,200 | 367,911,800 |
| Total OML11 SPOT | | | | | | | | | 0.00 | 740,945,200 | 367,911,800 |
| Total For OML11 | | | | | | | | | 0.00 | 740,945,200 | 367,911,800 |
| 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 |

| Contract 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 PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1 On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1 On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 99.86496 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.70051 | | | | 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 | 0.00000 | | | | 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 | 100.20871 | | | | 0.00 | 0 | 0 |
| Total PMM48 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 PMM48 | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.20389 | | | 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 | 100.21585 | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | 0.00 | 0 | 0 |
| PMM52 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.19362 | | | 0.00 | 0 | 0 |
| Total PMM52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM52 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 100.62675 | | | 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 | 100.39330 | | | 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 | 100.40925 | | | 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 | 100.44111 | | | 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 | 100.44566 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.45021 | | | 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 | | | 8.09000 | 115.33772 | 8.14000 | 114.96946 | | | 135,238,024,825,000.00 | 3,230,560,942,500 | 3,996,964,244,500 |
| Total R186 SPOT | | | | | | | | | 15,238,024,825,000.00 | 230,560,942,500 | 3,996,964,244,500 |
| Total For R186 | | | | | | | | | 15,238,024,825,000.00 | 230,560,942,500 | 3,996,964,244,500 |
| R197 On 07/12/2023 Spot Bond | | | 2.81000 | 305.22429 | 2.85000 | 304.58554 | | | 7,156,010,911,000.00 | 2,546,623,100 | 31,803,847,400 |
| Total R197 SPOT | | | | | | | | | 7,156,010,911,000.00 | 2,546,623,100 | 31,803,847,400 |
| Total For R197 | | | | | | | | | 7,156,010,911,000.00 | 2,546,623,100 | 31,803,847,400 |
| R202 On 07/12/2033 Spot Bond | | | 3.51500 | 230.92715 | 3.51000 | 230.90666 | | | 93,783,459,811,000.00 | 26,680,927,400 | 293,652,819,400 |
| Total R202 SPOT | | | | | | | | | 13,783,459,811,000.00 | 26,680,927,400 | 293,652,819,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R202 | | | | | | | | | 33,783,459,811,000.00 | 26,680,927,400 | 293,652,819,400 |
| R2023 On 28/02/2023 Spot Bond | | | 7.21000 | 101.82363 | 7.24000 | 101.67203 | | | 485,573,505,180,000.00 | 899,524,758,000 | 1,297,343,699,800 |
| Total R2023 SPOT | | | | | | | | | 15,573,505,180,000.00 | 899,524,758,000 | 297,343,699,800 |
| Total For R2023 | | | | | | | | | 15,573,505,180,000.00 | 899,524,758,000 | 297,343,699,800 |
| R2030 On 31/01/2030 Spot Bond | | | 8.84500 | 95.18807 | 8.84500 | 95.12093 | | | 555,495,518,409,000.00 | 854,210,912,200 | 831,846,994,000 |
| Total R2030 SPOT | | | | | | | | | 15,495,518,409,000.00 | 854,210,912,200 | 831,846,994,000 |
| Total For R2030 | | | | | | | | | 15,495,518,409,000.00 | 854,210,912,200 | 831,846,994,000 |
| R2032 On 31/03/2032 Spot Bond | | | 9.23500 | 96.40892 | 9.23500 | 96.33761 | | | 043,614,194,503,000.00 | 113,006,409,800 | 723,537,100,000 |
| Total R2032 SPOT | | | | | | | | | 13,614,194,503,000.00 | 113,006,409,800 | 723,537,100,000 |
| Total For R2032 | | | | | | | | | 13,614,194,503,000.00 | 113,006,409,800 | 723,537,100,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.52000 | 95.04705 | 9.52000 | 94.97382 | | | 001,022,165,440,000.00 | 1,260,611,572,000 | 660,444,830,419 |
| Total R2035 SPOT | | | | | | | | | 11,022,165,440,000.00 | 260,611,572,000 | 660,444,830,419 |
| Total For R2035 | | | | | | | | | 11,022,165,440,000.00 | 260,611,572,000 | 660,444,830,419 |
| R2037 On 31/01/2037 Spot Bond | | | 9.64500 | 91.34250 | 9.64500 | 91.27238 | | | 247,637,015,675,000.00 | 751,439,815,000 | 574,071,042,900 |
| Total R2037 SPOT | | | | | | | | | 17,637,015,675,000.00 | 751,439,815,000 | 574,071,042,900 |
| Total For R2037 | | | | | | | | | 17,637,015,675,000.00 | 751,439,815,000 | 574,071,042,900 |
| R2040 On 31/01/2040 Spot Bond | | | 9.78000 | 94.12267 | 9.78000 | 94.04943 | | | 091,056,067,328,000.00 | 725,056,857,600 | 798,023,700,000 |
| Total R2040 SPOT | | | | | | | | | 11,056,067,328,000.00 | 725,056,857,600 | 798,023,700,000 |
| Total For R2040 | | | | | | | | | 11,056,067,328,000.00 | 725,056,857,600 | 798,023,700,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.82500 | 91.04639 | 9.82500 | 90.97524 | | | 841,895,179,220,000.00 | 1,103,500,781,600 | 1,240,339,351,100 |
| Total R2044 SPOT | | | | | | | | | 11,895,179,220,000.00 | 103,500,781,600 | 240,339,351,100 |
| Total For R2044 | | | | | | | | | 11,895,179,220,000.00 | 103,500,781,600 | 240,339,351,100 |
| R2048 On 28/02/2048 Spot Bond | | | 9.82000 | 90.02728 | 9.82000 | 89.95580 | | | 181,732,700,992,000.00 | 1,342,335,305,600 | 1,910,374,640,200 |
| Total R2048 SPOT | | | | | | | | | 11,732,700,992,000.00 | 342,335,305,600 | 910,374,640,200 |
| Total For R2048 | | | | | | | | | 11,732,700,992,000.00 | 342,335,305,600 | 910,374,640,200 |
| R207 On 15/01/2020 Spot Bond | | | 6.90000 | 101.17680 | 6.90000 | 101.12081 | | | 881,855,746,140,000.00 | 127,805,180,600 | 48,144,630,800 |
| Total R207 SPOT | | | | | | | | | 11,855,746,140,000.00 | 127,805,180,600 | 48,144,630,800 |
| Total For R207 | | | | | | | | | 11,855,746,140,000.00 | 127,805,180,600 | 48,144,630,800 |
| R208 On 31/03/2021 Spot Bond | | | 6.62500 | 103.16421 | 6.63000 | 103.10178 | | | 067,530,199,512,500.00 | 1,368,683,803,700 | 805,494,448,600 |
| Total R208 SPOT | | | | | | | | | 17,530,199,512,500.00 | 368,683,803,700 | 805,494,448,600 |
| Total For R208 | | | | | | | | | 17,530,199,512,500.00 | 368,683,803,700 | 805,494,448,600 |
| R209 On 31/03/2036 Spot Bond | | | 9.44500 | 76.27081 | 9.51000 | 75.78284 | | | 889,256,815,189,000.00 | 835,283,940,200 | 1,288,055,400,000 |
| Total R209 SPOT | | | | | | | | | 19,256,815,189,000.00 | 835,283,940,200 | 288,055,400,000 |
| Total For R209 | | | | | | | | | 19,256,815,189,000.00 | 835,283,940,200 | 288,055,400,000 |
| R210 On 31/03/2028 Spot Bond | | | 3.33000 | 189.97482 | 3.33000 | 189.85563 | | | 8,117,874,000.00 | 2,437,800 | 42,075,882,700 |
| Total R210 SPOT | | | | | | | | | 8,117,874,000.00 | 2,437,800 | 42,075,882,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| Total For R210 | | | | | | | | | 8,117,874,000.00 | 2,437,800 | 42,075,882,700 |
| R212 On 31/01/2022 Spot Bond | | | 2.72000 | 160.61772 | 2.73000 | 160.48811 | | | 489,934,423,392,000.00 | 547,770,008,600 | 326,582,076,700 |
| Total R212 SPOT | | | | | | | | | 489,934,423,392,000.00 | 547,770,008,600 | 326,582,076,700 |
| Total For R212 | | | | | | | | | 489,934,423,392,000.00 | 547,770,008,600 | 326,582,076,700 |
| R213 On 28/02/2031 Spot Bond | | | 9.00000 | 86.04033 | 9.06500 | 85.56382 | | | 920,543,717,400,000.00 | 435,615,968,600 | 576,695,916,400 |
| Total R213 SPOT | | | | | | | | | 920,543,717,400,000.00 | 435,615,968,600 | 576,695,916,400 |
| Total For R213 | | | | | | | | | 920,543,717,400,000.00 | 435,615,968,600 | 576,695,916,400 |
| R214 On 28/02/2041 Spot Bond | | | 9.77500 | 70.96936 | 9.77500 | 70.91326 | | | 115,300,527,777,500.00 | 625,606,192,100 | 925,024,300,000 |
| Total R214 SPOT | | | | | | | | | 115,300,527,777,500.00 | 625,606,192,100 | 925,024,300,000 |
| Total For R214 | | | | | | | | | 115,300,527,777,500.00 | 625,606,192,100 | 925,024,300,000 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.13865 | | | 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 |

| Contract 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 RDF11U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF18I On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF18U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF19I On 30/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF19U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.52472 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.65990 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 102.82379 | | | | 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 | 100.09439 | | | | 0.00 | 0 | 0 |
| Total RDFB09 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 RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.95241 | | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 102.64711 | | | | 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 | 100.23446 | | | | 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 | 100.35407 | | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.86893 | | | | 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 | 100.02158 | | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.70059 | | | | 0.00 | 0 | 0 |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.58540 | | | | 0.00 | 0 | 1,500,000,000 |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.79579 | | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 101.70998 | | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.75840 | | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.80882 | | | | 0.00 | 0 | 0 |
| Total RDFB21 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 RDFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 101.61701 | | | | 0.00 | 0 | 0 |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.34366 | | | | 0.00 | 0 | 0 |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.35567 | | | | 0.00 | 0 | 0 |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.19661 | | | | 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 | 100.48258 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2020 Spot Bond | | | | | 0.00000 | 100.04003 | | | | 0.00 | 0 | 0 |
| Total RDFC48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC48 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 100.84957 | | | | 0.00 | 0 | 0 |
| Total RDFC49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC49 | | | | | | | | | | 0.00 | 0 | 0 |
| REB16I On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB16U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC1 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.36420 | | | | 0.00 | 0 | 0 |
| Total REBC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC15 | | | | | | | | | | 0.00 | 0 | 0 |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.86330 | | | | 0.00 | 0 | 0 |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 102.09407 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 102.35030 | | | | 0.00 | 0 | 0 |
| Total RED205 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 RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 102.54248 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 100.37129 | | | | 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 | 100.03043 | | | | 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 | 99.92979 | | | | 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 | 99.91190 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70: On 17/04/2022 Spot Bond | | | | | 0.00000 | 102.08807 | | | | 0.00 | 0 | 2,000,000,000 |
| Total RED702 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For RED702 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 102.07563 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.46116 | | | | 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 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.95169 | | | | 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 | 101.10533 | | | | 0.00 | 0 | 0 |
| Total RES36 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 RES36 | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 100.79119 | | | 0.00 | 510,000,000 | 170,000,000 |
| Total RES38 SPOT | | | | | | | | | 0.00 | 510,000,000 | 170,000,000 |
| Total For RES38 | | | | | | | | | 0.00 | 510,000,000 | 170,000,000 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.28939 | | | 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 | 100.16282 | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES42U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | 0.00 | 0 | 0 |
| RES45I On 03/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES45U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES45U | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 7.82000 | 107.02703 | 7.82000 | 106.95976 | | 36,890,452,744,000.00 | | 4,717,449,200 | 1,179,362,300 |
| Total RW21 SPOT | | | | | | | | 36,890,452,744,000.00 | | 4,717,449,200 | 1,179,362,300 |
| Total For RW21 | | | | | | | | 36,890,452,744,000.00 | | 4,717,449,200 | 1,179,362,300 |
| RW23 On 10/12/2023 Spot Bond | | | 8.89000 | 104.49450 | 8.89000 | 104.42002 | | 10,566,593,548,000.00 | | 1,188,593,200 | 297,148,300 |
| Total RW23 SPOT | | | | | | | | 10,566,593,548,000.00 | | 1,188,593,200 | 297,148,300 |
| Total For RW23 | | | | | | | | 10,566,593,548,000.00 | | 1,188,593,200 | 297,148,300 |
| RW28 On 10/12/2028 Spot Bond | | | 10.66500 | 100.08187 | 10.66500 | 99.99667 | | 68,067,483,327,000.00 | | 6,382,323,800 | 3,991,161,900 |
| Total RW28 SPOT | | | | | | | | 68,067,483,327,000.00 | | 6,382,323,800 | 3,991,161,900 |
| Total For RW28 | | | | | | | | 68,067,483,327,000.00 | | 6,382,323,800 | 3,991,161,900 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | 0.00 | | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | 0.00 | | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 102.03425 | | | 0.00 | 0 | 1,620,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 1,620,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 1,620,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.09990 | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2019 Spot Bond | | | | | 0.00000 | 100.53037 | | | 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 | 101.65002 | | | 0.00 | 19,000,000 | 19,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 19,000,000 | 19,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 19,000,000 | 19,000,000 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 101.89909 | | | 0.00 | 32,000,000 | 32,000,000 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 32,000,000 | 32,000,000 |
| Total For SBK22 | | | | | | | | | 0.00 | 32,000,000 | 32,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 9.44000 | 108.21318 | 9.44000 | 108.13183 | | | 0.00 | 0 | 8,430,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 8,430,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 8,430,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.74201 | | | 0.00 | 55,000,000 | 55,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 55,000,000 | 55,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 55,000,000 | 55,000,000 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 105.08560 | | | 0.00 | 0 | 900,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 900,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 8.78500 | 109.70539 | 8.78500 | 109.62810 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.84826 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.94730 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 7.56000 | 106.45013 | 7.56000 | 106.38540 | | 6,495,957,216,000.00 | | 859,253,600 | 0 |
| Total SBS19 SPOT | | | | | | | | 6,495,957,216,000.00 | | 859,253,600 | 0 |

| Contract 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 SBS19 | | | | | | | | | 6,495,957,216,000.00 | 859,253,600 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.74500 | 109.67017 | 8.74500 | 109.59367 | | | 2,744,149,518,000.00 | 313,796,400 | 78,449,100 |
| Total SBS20 SPOT | | | | | | | | | 2,744,149,518,000.00 | 313,796,400 | 78,449,100 |
| Total For SBS20 | | | | | | | | | 2,744,149,518,000.00 | 313,796,400 | 78,449,100 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.22475 | | | 0.00 | 11,342,035,400 | 30,410,237,700 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 11,342,035,400 | 30,410,237,700 |
| Total For SBS21 | | | | | | | | | 0.00 | 11,342,035,400 | 30,410,237,700 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.14500 | 107.82206 | 8.14500 | 107.75191 | | | 85,759,604,208,000.00 | 10,529,110,400 | 6,180,277,600 |
| Total SBS27 SPOT | | | | | | | | | 85,759,604,208,000.00 | 10,529,110,400 | 6,180,277,600 |
| Total For SBS27 | | | | | | | | | 85,759,604,208,000.00 | 10,529,110,400 | 6,180,277,600 |
| SBS3 On 25/05/2026 Spot Bond | | | 8.85000 | 99.12610 | 8.85000 | 99.05614 | | | 5,517,389,130,000.00 | 623,433,800 | 0 |
| Total SBS3 SPOT | | | | | | | | | 5,517,389,130,000.00 | 623,433,800 | 0 |
| Total For SBS3 | | | | | | | | | 5,517,389,130,000.00 | 623,433,800 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 8.97000 | 106.83833 | 8.97000 | 106.76152 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.85170 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 8.99000 | 104.14348 | 8.99000 | 109.10318 | | | 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 | 101.12482 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 7.58000 | 101.00882 | 7.58000 | 100.94773 | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 8.51000 | 103.48559 | 8.51000 | 103.41531 | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 9.49000 | 102.52168 | 9.49000 | 102.44422 | | | 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 | | | 7.84000 | 104.19082 | 7.84000 | 104.12553 | | | 63,390,370,176,000.00 | 8,085,506,400 | 2,601,376,600 |
| Total SBS4 SPOT | | | | | | | | | 63,390,370,176,000.00 | 8,085,506,400 | 2,601,376,600 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------------|------------------------|----------------------|
| Total For SBS4 | | | | | | | | | 3,390,370,176,000.00 | 8,085,506,400 | 2,601,376,600 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.22605 | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 7.94500 | 108.84379 | 7.94500 | 108.77467 | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 8.61000 | 113.01047 | 8.61000 | 112.93283 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 8.99500 | 113.90651 | 8.99500 | 113.82483 | | | 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 | 101.33385 | | | 0.00 | 37,000,000 | 37,000,000 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 37,000,000 | 37,000,000 |
| Total For SBS45 | | | | | | | | | 0.00 | 37,000,000 | 37,000,000 |
| SBS46 On 15/02/2023 Spot Bond | | | 7.95500 | 108.66886 | 7.95500 | 108.59978 | | | 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 | 102.46486 | | | 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 | 101.19900 | | | 0.00 | 800,000,000 | 800,000,000 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |
| Total For SBS48 | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.99391 | | | 0.00 | 0 | 0 |
| Total SBS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS49 | | | | | | | | | 0.00 | 0 | 0 |
| SBS50 On 31/01/2022 Spot Bond | | | 8.42000 | 103.21142 | 8.42000 | 103.14205 | | 25,260,000,000,000.00 | 3,000,000,000 | 1,500,000,000 | |
| Total SBS50 SPOT | | | | | | | | 25,260,000,000,000.00 | 3,000,000,000 | 1,500,000,000 | |
| Total For SBS50 | | | | | | | | 25,260,000,000,000.00 | 3,000,000,000 | 1,500,000,000 | |
| SBS51 On 31/01/2024 Spot Bond | | | 9.03500 | 9.03500 | 9.03500 | 103.60376 | | 0.00 | 0 | 0 | |
| Total SBS51 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS51 | | | | | | | | 0.00 | 0 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.05350 | | 0.00 | 43,600,000,000 | 133,140,000,000 | |
| Total SBS52 SPOT | | | | | | | | 0.00 | 43,600,000,000 | 133,140,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-----------------|
| Total For SBS52 | | | | | | | | | | 0.00 | 43,600,000,000 | 133,140,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.90912 | | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.20605 | | | | 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 | 101.20498 | | | | 0.00 | 0 | 100,000,000 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 7.83500 | 104.87207 | 7.83500 | 104.80603 | | | | 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 | 101.52101 | | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.12694 | | | | 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 | 101.34538 | | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 102.10715 | | | | 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 | 101.39387 | | | | 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 | 101.09687 | | | | 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 | 101.77082 | | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.50175 | | | | 0.00 | 0 | 0 |
| Total SBS65 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 SBS65 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.63431 | | | | 0.00 | 0 | 0 |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.72059 | | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.75000 | 294.64667 | 3.75000 | 294.45186 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.61000 | 4.61000 | 4.61000 | 204.73975 | | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 108.23051 | | | | 0.00 | 69,000,000 | 92,960,600 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 69,000,000 | 92,960,600 |
| Total For SBT101 | | | | | | | | | | 0.00 | 69,000,000 | 92,960,600 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 108.99483 | | | | 0.00 | 5,389,500,000 | 10,362,400,700 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 5,389,500,000 | 10,362,400,700 |
| Total For SBT102 | | | | | | | | | | 0.00 | 5,389,500,000 | 10,362,400,700 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.20805 | | | | 0.00 | 0 | 0 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 104.78727 | | | | 0.00 | 3,500,000,000 | 3,500,000,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 3,500,000,000 | 3,500,000,000 |
| Total For SBT201 | | | | | | | | | | 0.00 | 3,500,000,000 | 3,500,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.07491 | | | | 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 | | | 9.29000 | 106.54935 | 9.29000 | 106.47007 | | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 101.36492 | | | | 0.00 | 0 | 0 |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 102.00730 | | | | 0.00 | 0 | 0 |
| Total SGI004 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 SGI004 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 102.00744 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 99.32029 | | | | 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 | 109.68100 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.98061 | | | | 0.00 | 92,000,000 | 92,000,000 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 92,000,000 | 92,000,000 |
| Total For SLI4 | | | | | | | | | | 0.00 | 92,000,000 | 92,000,000 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.53899 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.51055 | | | | 0.00 | 0 | 0 |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.52540 | | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.51065 | | | | 0.00 | 0 | 0 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.55377 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.55488 | | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.55793 | | | | 0.00 | 0 | 0 |
| Total SLRB4 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 SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.52842 | | | | 0.00 | 0 | 0 |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.60809 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.58026 | | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.59336 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.22205 | | | | 0.00 | 0 | 0 |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 102.78427 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 9.01000 | 113.11306 | 9.01000 | 113.03137 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 102.97739 | | | | 0.00 | 33,000,000 | 533,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 33,000,000 | 533,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 33,000,000 | 533,000,000 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.56830 | | | | 0.00 | 0 | 0 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.81683 | | | | 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 | 100.69318 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.21760 | | | | 0.00 | 0 | 0 |
| Total SPDA12 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 SPDA12 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.36966 | | | | 0.00 | 0 | 0 |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.37901 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 09/09/2019 Spot Bond | | | | | 0.00000 | 99.92909 | | | | 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 | 101.02624 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.77686 | | | | 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 | 99.77670 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 101.87982 | | | | 0.00 | 0 | 0 |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.92358 | | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 SS048U | | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | | 0.00 | 0 | 0 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS051U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 7.68000 | 103.42204 | 7.68000 | 103.35817 | | | | 0.00 | 0 | 0 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 7.90500 | 101.31923 | 7.90500 | 101.25487 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 7.90500 | 101.31923 | 7.90500 | 101.25487 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 31/01/2025 Spot Bond | | | 4.67500 | 4.67500 | 4.67500 | 126.41025 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 21/12/2026 Spot Bond | | | 9.64000 | 106.69122 | 9.64000 | 106.60891 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 28/02/2031 Spot Bond | | | 10.93500 | 74.79017 | 10.93500 | 74.72422 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 25/09/2019 Spot Bond | | | | | 0.00000 | 101.82552 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.92169 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.98557 | | | | 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 | 100.08187 | | | | 0.00 | 0 | 0 |
| Total SSN034 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 SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | | 0.00000 | 100.44356 | | | | 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 | 100.10184 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 101.07041 | | | | 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 | 101.30377 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 8.64000 | 107.88374 | 8.64000 | 107.80896 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.59000 | 103.09725 | 4.59000 | 103.02233 | | | | 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 | 99.01088 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.93084 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.44032 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 08/12/2023 Spot Bond | | | 3.88000 | 3.88000 | 3.88000 | 293.02186 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/09/2020 Spot Bond | | | | | 0.00000 | 101.61069 | | | | 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 | 101.09861 | | | | 0.00 | 0 | 0 |
| Total SSN052 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 SSN052 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | 6.38700 | 105.24123 | 6.38700 | 105.18700 | | | | 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 | 101.00454 | | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.76619 | | | | 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 | 101.40974 | | | | 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 | | | 4.55000 | 4.55000 | 4.55000 | 173.38491 | | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2025 Spot Bond | | | 4.06000 | 4.06000 | 4.06000 | 130.36160 | | | | 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 | | | 4.93000 | 4.93000 | 4.93000 | 98.24091 | | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 94.94634 | | | | 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 | | | 4.51000 | 4.51000 | 4.51000 | 173.89811 | | | | 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 |

| Contract 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 SSN066 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.21786 | | | | 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 | 100.21521 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.20863 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 99.77163 | | | | 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 | 99.77538 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.95692 | | | | 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 | 101.32253 | | | | 0.00 | 0 | 0 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.88800 | | | | 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 | 104.75087 | | | | 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 | 100.24574 | | | | 0.00 | 0 | 0 |
| Total SSN081 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 SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 99.85720 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.77861 | | | | 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 | | | 4.38500 | 4.38500 | 4.38500 | 209.78590 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 10/10/2019 Spot Bond | | | | | 0.00000 | 103.30984 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 04/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 30,000,000,000 |
| Total SSN088 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000,000 |
| Total For SSN088 | | | | | | | | | | 0.00 | 0 | 30,000,000,000 |
| SSN08: On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.16000 | 103.24192 | 9.16000 | 103.16616 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.39296 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 7.78500 | 102.90317 | 7.78500 | 102.83913 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.38324 | | | | 0.00 | 0 | 0 |
| Total T13A15 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 T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 7.88500 | 102.69801 | 7.88500 | 102.63330 | | | | 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 | 100.28302 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 7.83500 | 102.20337 | 7.83500 | 102.13936 | | | | 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 | 100.53351 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A10 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.37492 | | | | 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 | 100.38336 | | | | 0.00 | 0 | 0 |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 103.91668 | 8.55000 | 103.84578 | | | | 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 | 100.34694 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| T16OM On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.34628 | | | | 0.00 | 3,400,000,000 | 0 |
| Total T16OM1 SPOT | | | | | | | | | | 0.00 | 3,400,000,000 | 0 |
| Total For T16OM1 | | | | | | | | | | 0.00 | 3,400,000,000 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | | 0.00000 | 101.42385 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.00672 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.91837 | | | | 0.00 | 0 | 0 |
| Total TFS142 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 TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 102.01899 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.83942 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.53322 | | | | 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 | 101.98936 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.82427 | | | | 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 | 100.15253 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 101.54927 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.67118 | | | | 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 | 100.04487 | | | | 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 | 100.00951 | | | | 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 | 100.46697 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.75590 | | | | 0.00 | 0 | 0 |
| Total TFS158 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 TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15E On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.76495 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS16C On 25/04/2020 Spot Bond | | | | | 0.00000 | 100.91548 | | | | 0.00 | 0 | 0 |
| Total TFS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS160 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.21718 | | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS16Z On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.22116 | | | | 0.00 | 0 | 0 |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.52047 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2020 Spot Bond | | | 7.98500 | 101.66927 | 7.98500 | 101.60440 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.94399 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | 7.87500 | 102.06274 | 7.87500 | 101.99849 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.40284 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.40327 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.41573 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.39803 | | | | 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 | 100.40155 | | | | 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 | 100.43289 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.43632 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.43718 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.43594 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.45646 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.57392 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.57392 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.58669 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.56756 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.58243 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.55142 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.38936 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.63500 | 107.92242 | 7.63500 | 107.85651 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.45689 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.41302 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.79500 | 105.88563 | 7.79500 | 105.81965 | | | | 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 | 100.41550 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.80214 | | | | 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 | 100.39751 | | | | 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 | 101.42981 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.62402 | | | | 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 | 100.42321 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|---------------|
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.56476 | | | | 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 | 103.05884 | | | | 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 | 102.48381 | | | | 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 | 100.37042 | | | | 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 | 100.37913 | | | | 0.00 | 0 | 0 |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 102.85339 | | | 3,849,440,000,000.00 | 392,000,000 | 196,000,000 | |
| Total TH15A3 SPOT | | | | | | | | | 3,849,440,000,000.00 | 392,000,000 | 196,000,000 | |
| Total For TH15A3 | | | | | | | | | 3,849,440,000,000.00 | 392,000,000 | 196,000,000 | |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.64390 | | | 0.00 | 492,000,000 | 246,000,000 | |
| Total TH15A4 SPOT | | | | | | | | | 0.00 | 492,000,000 | 246,000,000 | |
| Total For TH15A4 | | | | | | | | | 0.00 | 492,000,000 | 246,000,000 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.20870 | | | 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 | 100.36442 | | | 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 | 100.36882 | | | 0.00 | 0 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TH15A8 | | | | | | | | | 0.00 | 0 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.38858 | | | 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 | 100.38514 | | | 0.00 | 0 | 0 | |
| Total TH15B2 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 TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.08294 | | | | 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 | 100.40875 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.95908 | | | | 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 | 100.39845 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.53727 | | | | 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 | 101.17986 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.48962 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.36236 | | | | 0.00 | 0 | 0 |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.37052 | | | | 0.00 | 0 | 0 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 105.03868 | 8.49000 | 100.36216 | | | | 0.00 | 0 | 0 |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.38083 | | | | 0.00 | 0 | 0 |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.39414 | | | | 0.00 | 0 | 0 |
| Total TH16C1 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 TH16C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.48616 | | | | 0.00 | 0 | 0 |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 7.62500 | 7.62500 | 7.62500 | 102.41526 | | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 72.86252 | 100.00000 | 72.45319 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 109.68100 | 10.00000 | 109.59600 | | | | 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 | 100.04238 | | | | 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 | 100.02180 | | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 8.43000 | 101.67994 | 8.43000 | 101.61077 | | | | 0.00 | 0 | 0 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 0 |
| TL25 On 04/09/2024 Spot Bond | | | 8.94000 | 102.61940 | 8.94000 | 102.54545 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.31692 | | | | 0.00 | 0 | 6,000,000,000 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.27226 | | | | 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 | | | 9.22000 | 103.73830 | 9.22000 | 103.66168 | | | | 0.00 | 0 | 0 |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | 0 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.05687 | | | | 0.00 | 0 | 0 |

| Contract 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 |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 99.91429 | | | 0.00 | 0 | 0 |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL30 | | | | | | | | | 0.00 | 0 | 0 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 99.91203 | | | 0.00 | 0 | 0 |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL31 | | | | | | | | | 0.00 | 0 | 0 |
| TLC05 On 22/09/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total TLC05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC05 | | | | | | | | | 0.00 | 0 | 0 |
| TLC07 On 17/09/2019 Spot Bond | | | | | 0.00000 | 103.58953 | | | 0.00 | 0 | 0 |
| Total TLC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC07 | | | | | | | | | 0.00 | 0 | 0 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.56408 | | | 0.00 | 0 | 0 |
| Total TLC08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC08 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 7.73500 | 102.44333 | 7.73500 | 107.61807 | | 8,801,704,457,000.00 | 1,137,906,200 | 14,911,900,000 | |
| Total TN20 SPOT | | | | | | | | 8,801,704,457,000.00 | 1,137,906,200 | 14,911,900,000 | |
| Total For TN20 | | | | | | | | 8,801,704,457,000.00 | 1,137,906,200 | 14,911,900,000 | |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 49.39920 | 100.00000 | 54.19798 | | 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 | 35.58473 | 100.00000 | 35.35027 | | 0.00 | 0 | 0 | |
| Total TN21U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN21U | | | | | | | | 0.00 | 0 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 8.61500 | 111.17522 | 8.61500 | 111.09880 | | 31,143,831,496,000.00 | 3,615,070,400 | 15,534,554,000 | |
| Total TN23 SPOT | | | | | | | | 31,143,831,496,000.00 | 3,615,070,400 | 15,534,554,000 | |
| Total For TN23 | | | | | | | | 31,143,831,496,000.00 | 3,615,070,400 | 15,534,554,000 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 17.31920 | 100.00000 | 17.20508 | | 0.00 | 0 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.64000 | 99.90856 | 9.64000 | 99.83190 | | 43,557,750,032,000.00 | 4,518,438,800 | 23,265,396,100 | |

| 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 TN25 SPOT | | | | | | | | | 13,557,750,032,000.00 | 4,518,438,800 | 23,265,396,100 |
| Total For TN25 | | | | | | | | | 13,557,750,032,000.00 | 4,518,438,800 | 23,265,396,100 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.68051 | 100.00000 | 10.61013 | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN27 On 14/11/2027 Spot Bond | | | 9.88000 | 97.41718 | 9.88000 | 97.34062 | | | 13,832,000,000,000.00 | 1,400,000,000 | 1,700,000,000 |
| Total TN27 SPOT | | | | | | | | | 13,832,000,000,000.00 | 1,400,000,000 | 1,700,000,000 |
| Total For TN27 | | | | | | | | | 13,832,000,000,000.00 | 1,400,000,000 | 1,700,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.66290 | 100.00000 | 11.58606 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 10.54500 | 104.08065 | 10.54500 | 103.99302 | | | 37,962,000,000,000.00 | 3,600,000,000 | 11,880,000,000 |
| Total TN30 SPOT | | | | | | | | | 37,962,000,000,000.00 | 3,600,000,000 | 11,880,000,000 |
| Total For TN30 | | | | | | | | | 37,962,000,000,000.00 | 3,600,000,000 | 11,880,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 122.52358 | 8.00000 | 122.44482 | | | 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 | | | 11.67500 | 97.27431 | 11.67500 | 97.18389 | | | 0.00 | 0 | 8,500,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 8,500,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 8,500,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 104.47445 | 10.75000 | 104.38483 | | | 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 | 109.68100 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 7.94500 | 104.39600 | 7.94500 | 104.32971 | | | 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 | | | 8.13500 | 104.08137 | 8.13500 | 104.01336 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 7.93500 | 7.93500 | 7.93500 | 104.28255 | | | 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 | 99.75673 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.75007 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.50867 | | | | 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 | 99.71152 | | | | 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 | 99.64280 | | | | 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 | 99.64280 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.53818 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.55192 | | | | 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 | | | 8.34000 | 104.76700 | 8.34000 | 104.69724 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.53508 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.54697 | | | | 0.00 | 0 | 0 |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.64090 | | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.62794 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2020 Spot Bond | | | | | 0.00000 | 101.17425 | | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.25920 | | | | 0.00 | 0 | 0 |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.29928 | | | | 0.00 | 0 | 0 |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | 8.64000 | 103.13688 | 8.64000 | 105.97818 | | | | 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 | 101.45016 | | | | 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 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22E On 19/03/2020 Spot Bond | | | | | 0.00000 | 95.56638 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22C On 10/10/2019 Spot Bond | | | | | 0.00000 | 99.29257 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TSP229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP229 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP230 On 09/04/2020 Spot Bond | | | | | 0.00000 | 95.43530 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP231 On 07/11/2019 Spot Bond | | | | | 0.00000 | 98.70887 | | | | 0.00 | 0 | 0 |
| Total TSP231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP231 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP232 On 07/05/2020 Spot Bond | | | | | 0.00000 | 94.83784 | | | | 0.00 | 0 | 0 |
| Total TSP232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP232 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP233 On 09/07/2020 Spot Bond | | | | | 0.00000 | 93.75376 | | | | 0.00 | 0 | 0 |
| Total TSP233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP233 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP234 On 13/02/2020 Spot Bond | | | | | 0.00000 | 96.78810 | | | | 0.00 | 0 | 0 |
| Total TSP234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP234 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP235 On 13/08/2020 Spot Bond | | | | | 0.00000 | 93.51102 | | | | 0.00 | 0 | 1,700,000,000 |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | 1,700,000,000 |
| Total For TSP235 | | | | | | | | | | 0.00 | 0 | 1,700,000,000 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.92614 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.10356 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.17817 | | | | 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 | 101.60807 | | | | 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 |
| TWC30 On 04/09/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 TWC305 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC305 | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 04/10/2019 Spot Bond | | | | | 0.00000 | 101.28848 | | | 0.00 | 0 | 0 |
| Total TWC306 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC306 | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 09/10/2019 Spot Bond | | | | | 0.00000 | 101.18495 | | | 0.00 | 0 | 0 |
| Total TWC307 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC307 | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.08149 | | | 0.00 | 0 | 0 |
| Total TWC308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC308 | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 24/10/2019 Spot Bond | | | | | 0.00000 | 100.85788 | | | 0.00 | 0 | 0 |
| Total TWC309 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC309 | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 30/10/2019 Spot Bond | | | | | 0.00000 | 100.73726 | | | 0.00 | 0 | 0 |
| Total TWC310 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC310 | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 13/11/2019 Spot Bond | | | | | 0.00000 | 100.45887 | | | 0.00 | 0 | 0 |
| Total TWC311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC311 | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.27827 | | | 0.00 | 0 | 0 |
| Total TWC312 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC312 | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.17943 | | | 0.00 | 0 | 0 |
| Total TWC313 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC313 | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 250,000,000,000,000.00 | 22,500,000,000 | 22,500,000,000 | |
| Total TWC314 SPOT | | | | | | | | 50,000,000,000,000.00 | 22,500,000,000 | 22,500,000,000 | |
| Total For TWC314 | | | | | | | | 50,000,000,000,000.00 | 22,500,000,000 | 22,500,000,000 | |
| UG21 On 02/03/2021 Spot Bond | | | 8.11500 | 103.74148 | 8.11500 | 103.67348 | | 14,159,577,852,000.00 | 1,744,864,800 | 436,216,200 | |
| Total UG21 SPOT | | | | | | | | 14,159,577,852,000.00 | 1,744,864,800 | 436,216,200 | |
| Total For UG21 | | | | | | | | 14,159,577,852,000.00 | 1,744,864,800 | 436,216,200 | |
| UG26 On 09/03/2026 Spot Bond | | | 10.04000 | 105.95774 | 10.04000 | 105.87316 | | 10,005,731,472,000.00 | 996,586,800 | 249,146,700 | |
| Total UG26 SPOT | | | | | | | | 10,005,731,472,000.00 | 996,586,800 | 249,146,700 | |
| Total For UG26 | | | | | | | | 10,005,731,472,000.00 | 996,586,800 | 249,146,700 | |
| VCJA11 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 VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA8L On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA9L On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8L On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB9L On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA6L 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 |
| VCPA7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VCPA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract 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 | 99.93438 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.84123 | | | | 0.00 | 3,440,417,400 | 1,720,208,700 |
| Total VKE09 SPOT | | | | | | | | | | 0.00 | 3,440,417,400 | 1,720,208,700 |
| Total For VKE09 | | | | | | | | | | 0.00 | 3,440,417,400 | 1,720,208,700 |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 101.47316 | | | | 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 | 101.10162 | | | | 0.00 | 0 | 0 |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.90702 | | | | 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 | 100.59434 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For VKE13 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.23453 | | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| Total VR841U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR841U | | | | | | | | | | 0.00 | 0 | 0 |
| VR844L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total VR844U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR844U | | | | | | | | | | 0.00 | 0 | 0 |
| VR851L On 09/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR851U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR851U | | | | | | | | | | 0.00 | 0 | 0 |
| VR852L On 04/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR852U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR852U | | | | | | | | | | 0.00 | 0 | 0 |
| VR853L On 18/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR853U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR853U | | | | | | | | | | 0.00 | 0 | 0 |
| VR854L On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR854U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR854U | | | | | | | | | | 0.00 | 0 | 0 |
| VR855L On 19/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR855U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR855U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.79385 | | | | 0.00 | 1,890,339,200 | 945,169,600 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 1,890,339,200 | 945,169,600 |
| Total For WHL01 | | | | | | | | | | 0.00 | 1,890,339,200 | 945,169,600 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.72600 | | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 102.53816 | | | | 0.00 | 0 | 19,000,000 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | 19,000,000 |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | 19,000,000 |
| 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 |
| WSP4 On 28/05/2020 Spot Bond | | | 6.87500 | 103.98785 | 6.87500 | 103.93057 | | | 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 | | | 7.18000 | 105.41609 | 7.18000 | 105.35549 | | 2,822,564,264,000.00 | | 393,114,800 | 98,278,700 |
| Total WSP5 SPOT | | | | | | | | 2,822,564,264,000.00 | | 393,114,800 | 98,278,700 |
| Total For WSP5 | | | | | | | | 2,822,564,264,000.00 | | 393,114,800 | 98,278,700 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 33.92315 | 100.00000 | 33.69964 | | | 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 | | | 6.28500 | 99.63970 | 6.28500 | 99.58844 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.27e+017 | 103,900,248,800 | 597,694,550,897 |
| Total for SPOT : | | | | | | | | | 1.27e+017 | 103,900,248,800 | 597,694,550,897 |
| Total Futures | | | | | | | | | 1.27e+017 | 103,900,249,634 | 597,695,404,700 |
| Total Options | | | | | | | | | 0.00 | 0 | 201,261 |
| Grand Total: | | | | | | | | | 1.27e+017 | 103,900,249,634 | 597,695,605,961 |