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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2020

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 06/02/2020 Bond Future | | | 11.03545 | 78.45894 | 10.97111 | 78.82618 | | | 0.00 | 0 | 350 |
| ES33 On 07/05/2020 Bond Future | | | 11.15546 | 76.09079 | 11.08875 | 76.46474 | | | 0.00 | 0 | 0 |
| ES33 On 06/08/2020 Bond Future | | | 11.27821 | 77.48357 | 11.20900 | 77.86445 | | | 0.00 | 0 | 0 |
| ES33 On 05/11/2020 Bond Future | | | 11.40317 | 75.14540 | 11.33138 | 75.53327 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 06/02/2020 Bond Future | | | 11.34354 | 79.59951 | 11.27409 | 80.05265 | | | 0.00 | 0 | 4,919 |
| ES42 On 07/05/2020 Bond Future | | | 11.46183 | 76.78110 | 11.38983 | 77.24245 | | | 0.00 | 0 | 0 |
| ES42 On 06/08/2020 Bond Future | | | 11.58103 | 78.18568 | 11.50640 | 78.65558 | | | 0.00 | 0 | 0 |
| ES42 On 05/11/2020 Bond Future | | | 11.70124 | 75.39062 | 11.62385 | 75.86921 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 06/02/2020 Bond Future | | | 135.97654 | 135.97654 | 135.99035 | 135.99035 | | | 0.00 | 0 | 5,063 |
| I2025 On 07/05/2020 Bond Future | | | 138.48014 | 138.48014 | 138.49428 | 138.49428 | | | 0.00 | 0 | 0 |
| I2025 On 06/08/2020 Bond Future | | | 139.59696 | 139.59696 | 139.61118 | 139.61118 | | | 0.00 | 0 | 0 |
| I2025 On 05/11/2020 Bond Future | | | 142.20774 | 142.20774 | 142.22220 | 142.22220 | | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| Total I2025 Future | | | | | | | | | | | 0.00 | 0 | 5,063 |
| Total For I2025 | | | | | | | | | | | 0.00 | 0 | 5,063 |
| I2029 | On | 06/02/2020 | | | 101.23980 | 101.23980 | 101.24962 | 101.24962 | | | 0.00 | 0 | 3,765 |
| I2029 | On | 07/05/2020 | | | 102.00029 | 102.00029 | 102.01025 | 102.01025 | | | 0.00 | 0 | 0 |
| I2029 | On | 06/08/2020 | | | 103.92291 | 103.92291 | 103.93298 | 103.93298 | | | 0.00 | 0 | 0 |
| I2029 | On | 05/11/2020 | | | 104.73284 | 104.73284 | 104.74309 | 104.74309 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | 0.00 | 0 | 3,765 |
| Total For I2029 | | | | | | | | | | | 0.00 | 0 | 3,765 |
| I2033 | On | 06/02/2020 | | | 101.29956 | 101.29956 | 101.30912 | 101.30912 | | | 0.00 | 0 | 6,960 |
| I2033 | On | 07/05/2020 | | | 101.97887 | 101.97887 | 101.98852 | 101.98852 | | | 0.00 | 0 | 0 |
| I2033 | On | 06/08/2020 | | | 103.90111 | 103.90111 | 103.91082 | 103.91082 | | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2020 | | | 104.63259 | 104.63259 | 104.64248 | 104.64248 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | 0.00 | 0 | 6,960 |
| Total For I2033 | | | | | | | | | | | 0.00 | 0 | 6,960 |
| I2038 | On | 06/02/2020 | | | 116.26892 | 116.26892 | 116.27993 | 116.27993 | | | 0.00 | 0 | 10,886 |
| I2038 | On | 07/05/2020 | | | 118.40959 | 118.40959 | 118.42095 | 118.42095 | | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2020 | | | 118.96146 | 118.96146 | 118.97281 | 118.97281 | | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2020 | | | 121.18630 | 121.18630 | 121.19782 | 121.19782 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | 0.00 | 0 | 10,886 |
| Total For I2038 | | | | | | | | | | | 0.00 | 0 | 10,886 |
| I2046 | On | 06/02/2020 | | | 107.69083 | 107.69083 | 107.70073 | 107.70073 | | | 0.00 | 0 | 13,500 |
| I2046 | On | 07/05/2020 | | | 107.93973 | 107.93973 | 107.94970 | 107.94970 | | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2020 | | | 109.97421 | 109.97421 | 109.98438 | 109.98438 | | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2020 | | | 110.24944 | 110.24944 | 110.25985 | 110.25985 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | 0.00 | 0 | 13,500 |
| Total For I2046 | | | | | | | | | | | 0.00 | 0 | 13,500 |
| I2050 | On | 06/02/2020 | | | 109.48143 | 109.48143 | 109.49129 | 109.49129 | | | 0.00 | 0 | 11,797 |
| I2050 | On | 07/05/2020 | | | 111.49739 | 111.49739 | 111.50733 | 111.50733 | | | 0.00 | 0 | 0 |
| I2050 | On | 06/08/2020 | | | 111.73381 | 111.73381 | 111.74399 | 111.74399 | | | 0.00 | 0 | 0 |
| I2050 | On | 05/11/2020 | | | 113.82358 | 113.82358 | 113.83382 | 113.83382 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | 0.00 | 0 | 11,797 |
| Total For I2050 | | | | | | | | | | | 0.00 | 0 | 11,797 |
| R186 | On | 06/02/2020 | | | 8.27882 | 112.91801 | 8.22355 | 113.22398 | | 5.69 | 538,393,071.68 | 4,768 | 99,720 |
| R186 | On | 07/05/2020 | | | 8.32537 | 114.96929 | 8.26723 | 115.28080 | | 5.65 | 0.00 | 0 | 1,793 |
| R186 | On | 06/08/2020 | | | 8.37102 | 111.77832 | 8.30976 | 112.09568 | | 5.94 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | | | 8.41342 | 113.86885 | 8.34883 | 114.19195 | | 5.95 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | 538,393,071.68 | 4,768 | 101,513 |
| R186 | On | 06/02/2020 | 8.56 | Call | | | 1,992.75000 | 1.99275 | 1,711,690 | 5.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Put | | | 146.67000 | 0.14667 | 171,580 | 5.95 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Call | | | 2,039.49000 | 2.03949 | 1,756,910 | 5.96 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Put | | | 139.14000 | 0.13914 | 162,530 | 5.96 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Call | | | 1,946.34000 | 1.94634 | 1,666,850 | 5.94 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Call | | | 420.84000 | 0.42084 | 286,650 | 5.61 | 0.00 | 0 | 821 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Put | | | 154.56000 | 0.15456 | 181,040 | 5.94 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 4,212.55000 | 4.21255 | 3,906,920 | 6.45 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 10.80000 | 0.01080 | 11,140 | 6.45 | 0.00 | 0 | 821 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Call | | | 1,719.31000 | 1.71931 | 1,448,920 | 5.88 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Put | | | 199.57000 | 0.19957 | 235,150 | 5.88 | 0.00 | 0 | 821 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Put | | | 1,052.84000 | 1.05284 | 1,224,620 | 5.61 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.50 | Call | | | 2,209.15000 | 2.20915 | 1,997,560 | 5.80 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.50 | Put | | | 968.63000 | 0.96863 | 1,068,550 | 5.80 | 0.00 | 0 | 23,230 |
| R186 | On | 07/05/2020 | Bond Future | 7.90 | Call | | | 662.40000 | 0.66240 | 559,590 | 5.48 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.90 | Put | | | 2,656.05000 | 2.65605 | 2,864,750 | 5.48 | 0.00 | 0 | 2,500 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Put | | | 3,939.25000 | 3.93925 | 4,195,610 | 5.36 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Call | | | 283.05000 | 0.28305 | 227,900 | 5.36 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Put | | | 1,447.64000 | 1.44764 | 1,585,420 | 5.67 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Call | | | 1,516.16000 | 1.51616 | 1,342,430 | 5.67 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Call | | | 3,915.67000 | 3.91567 | 3,651,170 | 6.23 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Put | | | 429.67000 | 0.42967 | 476,680 | 6.23 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Call | | | 1,012.16000 | 1.01216 | 875,950 | 5.57 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Put | | | 2,022.97000 | 2.02297 | 2,198,270 | 5.57 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Call | | | 1,034.50000 | 1.03450 | 896,400 | 5.57 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Put | | | 1,991.02000 | 1.99102 | 2,164,430 | 5.57 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Call | | | 990.38000 | 0.99038 | 856,050 | 5.56 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Put | | | 2,055.50000 | 2.05550 | 2,232,680 | 5.56 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Call | | | 2,189.60000 | 2.18960 | 2,009,640 | 6.01 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Put | | | 1,877.52000 | 1.87752 | 2,014,920 | 6.01 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Call | | | 2,218.37000 | 2.21837 | 2,037,120 | 6.01 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Put | | | 1,854.59000 | 1.85459 | 1,990,700 | 6.01 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.36 | Call | | | 2,161.36000 | 2.16136 | 1,982,690 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2020 | Bond Future | 8.36 | Put | | | 1,901.01000 | 1.90101 | 2,039,700 | 6.00 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 2,453.37000 | 2.45337 | 2,603,680 | 5.89 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 2,409.10000 | 2.40910 | 2,236,310 | 5.89 | 0.00 | 0 | 3,500 |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Call | | | 5,409.86000 | 5.40986 | 5,155,660 | 6.43 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Put | | | 961.13000 | 0.96113 | 1,030,030 | 6.43 | 0.00 | 0 | 3,500 |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Call | | | 3,321.30000 | 3.32130 | 3,115,630 | 6.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Put | | | 1,775.73000 | 1.77573 | 1,893,160 | 6.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Call | | | 3,259.70000 | 3.25970 | 3,055,980 | 6.02 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Put | | | 1,812.64000 | 1.81264 | 1,932,020 | 6.02 | 0.00 | 0 | 0 |

| 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 | 05/11/2020 | Bond Future | 7.84 | Put | | | 3,879.33000 | 3.87933 | 4,085,190 | 5.66 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Call | | | 1,291.37000 | 1.29137 | 1,174,130 | 5.66 | 0.00 | 0 | 3,500 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Call | | | 3,290.44000 | 3.29044 | 3,085,740 | 6.02 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Put | | | 1,794.11000 | 1.79411 | 1,912,510 | 6.02 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 56,693 |
| Total For R186 | | | | | | | | | | | | 538,393,071.68 | 4,768 | 158,206 |
| R197 | On | 06/02/2020 | Bond Future | | | 300.67549 | 300.67549 | 300.70805 | 300.70805 | | | 0.00 | 0 | 2,540 |
| R197 | On | 07/05/2020 | Bond Future | | | 306.21168 | 306.21168 | 306.24488 | 306.24488 | | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2020 | Bond Future | | | 304.25211 | 304.25211 | 304.28577 | 304.28577 | | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2020 | Bond Future | | | 309.94220 | 309.94220 | 309.97632 | 309.97632 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,540 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,540 |
| R202 | On | 06/02/2020 | Bond Future | | | 226.63253 | 226.63253 | 226.65402 | 226.65402 | | | 0.00 | 0 | 8,469 |
| R202 | On | 07/05/2020 | Bond Future | | | 230.80554 | 230.80554 | 230.82746 | 230.82746 | | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2020 | Bond Future | | | 231.04949 | 231.04949 | 231.07150 | 231.07150 | | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2020 | Bond Future | | | 235.37058 | 235.37058 | 235.39297 | 235.39297 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,469 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,469 |
| R2023 | On | 06/02/2020 | Bond Future | | | 7.17960 | 105.04170 | 7.13335 | 105.16760 | | 2.11 | 0.00 | 0 | 43,950 |
| R2023 | On | 07/05/2020 | Bond Future | | | 7.15575 | 103.01764 | 7.10496 | 103.14586 | | 2.14 | 0.00 | 0 | 13,512 |
| R2023 | On | 06/08/2020 | Bond Future | | | 7.11249 | 104.91480 | 7.05622 | 105.04548 | | 2.15 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | | | 7.06287 | 102.94174 | 7.00005 | 103.07463 | | 2.22 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 57,462 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 1,091.73000 | 1.09173 | 969,060 | 2.44 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 18.24000 | 0.01824 | 21,470 | 2.44 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 1,117.55000 | 1.11755 | 994,610 | 2.45 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 17.17000 | 0.01717 | 20,130 | 2.45 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 1,065.97000 | 1.06597 | 943,610 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 19.37000 | 0.01937 | 22,910 | 2.42 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Put | | | 753.66000 | 0.75366 | 835,920 | 1.99 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Call | | | 241.78000 | 0.24178 | 198,010 | 1.98 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Put | | | 786.66000 | 0.78666 | 871,110 | 1.98 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Call | | | 250.60000 | 0.25060 | 205,730 | 1.98 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Put | | | 770.06000 | 0.77006 | 853,410 | 1.98 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Call | | | 259.63000 | 0.25963 | 213,670 | 1.99 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Call | | | 975.67000 | 0.97567 | 891,510 | 2.17 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Put | | | 457.23000 | 0.45723 | 503,750 | 2.17 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Call | | | 944.12000 | 0.94412 | 861,260 | 2.16 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Put | | | 471.88000 | 0.47188 | 519,700 | 2.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Call | | | 959.70000 | 0.95970 | 876,190 | 2.16 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Put | | | 464.35000 | 0.46435 | 511,520 | 2.16 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Put | | | 482.91000 | 0.48291 | 523,710 | 2.38 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Call | | | 1,466.42000 | 1.46642 | 1,373,920 | 2.39 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Put | | | 477.61000 | 0.47761 | 518,000 | 2.39 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Call | | | 1,435.57000 | 1.43557 | 1,343,910 | 2.38 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Put | | | 488.59000 | 0.48859 | 529,820 | 2.38 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Call | | | 1,450.80000 | 1.45080 | 1,358,710 | 2.38 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 57,462 |
| R2030 | On | 06/02/2020 | Bond Future | | | 9.08383 | 93.22628 | 9.03904 | 93.50301 | | 8.47 | 0.00 | 0 | 79,517 |
| R2030 | On | 07/05/2020 | Bond Future | | | 9.14985 | 94.91984 | 9.10331 | 95.20162 | | 8.49 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | | | 9.21720 | 92.65374 | 9.16878 | 92.94073 | | 9.12 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | | | 9.27796 | 94.38850 | 9.22764 | 94.68073 | | 9.13 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 79,517 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 17.26000 | 0.01726 | 7,670 | 7.83 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 199.79000 | 0.19979 | 213,920 | 9.02 | 0.00 | 0 | 5,000 |
| R2030 | On | 06/02/2020 | Bond Future | 9.25 | Call | | | 1,677.22000 | 1.67722 | 1,437,510 | 8.77 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.25 | Put | | | 383.23000 | 0.38323 | 420,250 | 8.77 | 0.00 | 0 | 5,000 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 986.87000 | 0.98687 | 1,095,720 | 8.47 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 744.78000 | 0.74478 | 576,900 | 8.47 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 4,086.02000 | 4.08602 | 4,353,160 | 7.83 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 574.75000 | 0.57475 | 635,650 | 8.65 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 1,297.67000 | 1.29767 | 1,079,130 | 8.66 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 552.81000 | 0.55281 | 611,000 | 8.66 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 1,219.58000 | 1.21958 | 1,006,530 | 8.64 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 597.34000 | 0.59734 | 661,020 | 8.64 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 2,399.48000 | 2.39948 | 2,136,880 | 9.02 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 1,258.33000 | 1.25833 | 1,042,500 | 8.65 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Put | | | 2,937.06000 | 2.93706 | 3,104,440 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Call | | | 1,032.70000 | 1.03270 | 916,710 | 8.32 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Put | | | 2,896.91000 | 2.89691 | 3,062,700 | 8.32 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Call | | | 988.52000 | 0.98852 | 875,730 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Put | | | 2,977.36000 | 2.97736 | 3,146,350 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Call | | | 1,010.56000 | 1.01056 | 896,160 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Call | | | 2,363.61000 | 2.36361 | 2,206,960 | 9.02 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Put | | | 2,713.57000 | 2.71357 | 2,843,910 | 9.02 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Call | | | 2,304.63000 | 2.30463 | 2,150,210 | 9.01 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Put | | | 2,774.06000 | 2.77406 | 2,906,630 | 9.01 | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Call | | | 2,334.02000 | 2.33402 | 2,178,490 | 9.01 | 0.00 | 0 | 0 |

| 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 | 06/08/2020 | Bond Future | 9.10 | Put | | | 2,743.69000 | 2.74369 | 2,875,150 | 9.01 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Call | | | 7,830.83000 | 7.83083 | 7,583,880 | 10.07 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Put | | | 955.35000 | 0.95535 | 1,000,630 | 10.07 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Call | | | 3,128.14000 | 3.12814 | 2,963,580 | 9.12 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 6,424.00000 | 6.42400 | 6,633,140 | 8.57 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 1,065.44000 | 1.06544 | 982,350 | 8.57 | 0.00 | 0 | 1,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Put | | | 3,681.58000 | 3.68158 | 3,826,360 | 9.00 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Call | | | 1,396.60000 | 1.39660 | 1,296,550 | 8.69 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Put | | | 3,713.47000 | 3.71347 | 3,859,160 | 9.00 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Call | | | 2,553.95000 | 2.55395 | 2,407,410 | 9.00 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Call | | | 7,422.87000 | 7.42287 | 7,180,730 | 10.07 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Call | | | 1,811.49000 | 1.81149 | 1,692,870 | 8.82 | 0.00 | 0 | 3,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Put | | | 3,114.41000 | 3.11441 | 3,242,080 | 9.12 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Put | | | 2,693.71000 | 2.69371 | 2,807,620 | 9.22 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Call | | | 3,664.88000 | 3.66488 | 3,485,720 | 9.23 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Put | | | 2,668.89000 | 2.66889 | 2,781,960 | 9.23 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Call | | | 3,599.52000 | 3.59952 | 3,422,040 | 9.21 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Call | | | 2,581.18000 | 2.58118 | 2,433,730 | 9.00 | 0.00 | 0 | 1,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Put | | | 5,574.99000 | 5.57499 | 5,767,170 | 8.69 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Call | | | 6,145.89000 | 6.14589 | 5,920,010 | 9.85 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Put | | | 1,463.06000 | 1.46306 | 1,529,410 | 9.85 | 0.00 | 0 | 1,000 |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Put | | | 4,767.41000 | 4.76741 | 4,941,020 | 8.82 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Put | | | 2,718.38000 | 2.71838 | 2,833,130 | 9.21 | 0.00 | 0 | 0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Put | | | 1,075.48000 | 1.07548 | 1,125,570 | 10.07 | 0.00 | 0 | 16,000 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Call | | | 3,632.30000 | 3.63230 | 3,453,980 | 9.22 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 81,640 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 161,157 |
| R2032 | On | 06/02/2020 | Bond Future | | | 9.47593 | 94.27130 | 9.42116 | 94.63869 | | 9.51 | 0.00 | 0 | 70,272 |
| R2032 | On | 07/05/2020 | Bond Future | | | 9.54766 | 91.82424 | 9.49092 | 92.19829 | | 9.96 | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2020 | Bond Future | | | 9.62011 | 93.50885 | 9.56129 | 93.88987 | | 10.39 | 0.00 | 0 | 0 |
| R2032 | On | 05/11/2020 | Bond Future | | | 9.69151 | 91.10110 | 9.63055 | 91.48905 | | 10.76 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 70,272 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Put | | | 1,106.79000 | 1.10679 | 1,263,680 | 9.35 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Call | | | 861.38000 | 0.86138 | 646,340 | 9.37 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Put | | | 1,071.31000 | 1.07131 | 1,223,660 | 9.37 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 894.13000 | 0.89413 | 674,600 | 9.38 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 1,036.62000 | 1.03662 | 1,184,480 | 9.38 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Call | | | 829.35000 | 0.82935 | 618,850 | 9.35 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 3,191.26000 | 3.19126 | 3,414,490 | 9.57 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Call | | | 1,120.38000 | 1.12038 | 973,790 | 9.54 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2032 On 07/05/2020 Bond Future | 9.17 | Put | | | 3,276.20000 | 3.27620 | 3,503,660 | 9.54 | 0.00 | 0 | 0 |
| R2032 On 07/05/2020 Bond Future | 9.18 | Call | | | 1,146.03000 | 1.14603 | 997,320 | 9.56 | 0.00 | 0 | 0 |
| R2032 On 07/05/2020 Bond Future | 9.18 | Put | | | 3,233.62000 | 3.23362 | 3,458,960 | 9.56 | 0.00 | 0 | 0 |
| R2032 On 07/05/2020 Bond Future | 9.19 | Call | | | 1,171.82000 | 1.17182 | 1,021,000 | 9.57 | 0.00 | 0 | 0 |
| R2032 On 06/08/2020 Bond Future | 9.47 | Call | | | 2,657.82000 | 2.65782 | 2,456,550 | 10.36 | 0.00 | 0 | 0 |
| R2032 On 06/08/2020 Bond Future | 9.47 | Put | | | 3,253.52000 | 3.25352 | 3,433,270 | 10.36 | 0.00 | 0 | 0 |
| R2032 On 06/08/2020 Bond Future | 9.45 | Call | | | 2,593.83000 | 2.59383 | 2,395,370 | 10.35 | 0.00 | 0 | 0 |
| R2032 On 06/08/2020 Bond Future | 9.45 | Put | | | 3,320.75000 | 3.32075 | 3,503,310 | 10.35 | 0.00 | 0 | 0 |
| R2032 On 06/08/2020 Bond Future | 9.46 | Call | | | 2,625.72000 | 2.62572 | 2,425,850 | 10.36 | 0.00 | 0 | 0 |
| R2032 On 06/08/2020 Bond Future | 9.46 | Put | | | 3,287.00000 | 3.28700 | 3,468,150 | 10.36 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.11 | Put | | | 5,442.37000 | 5.44237 | 5,676,070 | 10.32 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.11 | Call | | | 2,035.30000 | 2.03530 | 1,881,050 | 10.32 | 0.00 | 0 | 3,000 |
| R2032 On 05/11/2020 Bond Future | 8.94 | Call | | | 1,645.68000 | 1.64568 | 1,511,650 | 10.20 | 0.00 | 0 | 1,000 |
| R2032 On 05/11/2020 Bond Future | 9.44 | Put | | | 4,160.43000 | 4.16043 | 4,354,710 | 10.55 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.44 | Call | | | 2,933.02000 | 2.93302 | 2,739,350 | 10.55 | 0.00 | 0 | 1,000 |
| R2032 On 05/11/2020 Bond Future | 11.08 | Call | | | 9,522.74000 | 9.52274 | 9,187,440 | 11.77 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.76 | Put | | | 3,149.91000 | 3.14991 | 3,307,760 | 10.77 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.77 | Call | | | 4,006.01000 | 4.00601 | 3,774,820 | 10.77 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.77 | Put | | | 3,121.88000 | 3.12188 | 3,278,640 | 10.77 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.75 | Call | | | 3,936.20000 | 3.93620 | 3,707,190 | 10.76 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 10.99 | Put | | | 982.24000 | 0.98224 | 1,039,890 | 11.77 | 0.00 | 0 | 3,000 |
| R2032 On 05/11/2020 Bond Future | 8.94 | Put | | | 6,203.00000 | 6.20300 | 6,456,920 | 10.20 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.61 | Put | | | 3,596.22000 | 3.59622 | 3,770,790 | 10.67 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.61 | Call | | | 3,464.93000 | 3.46493 | 3,251,550 | 10.67 | 0.00 | 0 | 3,000 |
| R2032 On 05/11/2020 Bond Future | 10.99 | Call | | | 9,119.80000 | 9.11980 | 8,789,500 | 11.77 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 9.75 | Put | | | 3,178.14000 | 3.17814 | 3,337,080 | 10.76 | 0.00 | 0 | 0 |
| R2032 On 05/11/2020 Bond Future | 11.08 | Put | | | 882.59000 | 0.88259 | 935,240 | 11.77 | 0.00 | 0 | 1,000 |
| R2032 On 05/11/2020 Bond Future | 9.76 | Call | | | 3,971.04000 | 3.97104 | 3,740,940 | 10.77 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | 0.00 | 0 | 12,000 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 82,272 |
| R2035 On 06/02/2020 Bond Future | | | 9.82358 | 96.63642 | 9.76387 | 97.07695 | | 10.45 | 0.00 | 0 | 118,505 |
| R2035 On 07/05/2020 Bond Future | | | 9.89784 | 93.88890 | 9.83613 | 94.33739 | | 10.98 | 0.00 | 0 | 0 |
| R2035 On 06/08/2020 Bond Future | | | 9.97264 | 95.61082 | 9.90880 | 96.06766 | | 11.53 | 0.00 | 0 | 0 |
| R2035 On 05/11/2020 Bond Future | | | 10.04977 | 92.90051 | 9.98374 | 93.36576 | | 11.94 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 118,505 |
| R2035 On 06/02/2020 Bond Future | 9.60 | Call | | | 579.37000 | 0.57937 | 395,680 | 10.22 | 0.00 | 0 | 0 |
| R2035 On 06/02/2020 Bond Future | 9.60 | Put | | | 1,804.26000 | 1.80426 | 2,061,100 | 10.22 | 0.00 | 0 | 0 |
| R2035 On 06/02/2020 Bond Future | 9.61 | Call | | | 605.41000 | 0.60541 | 416,350 | 10.24 | 0.00 | 0 | 0 |
| R2035 On 06/02/2020 Bond Future | 9.61 | Put | | | 1,754.88000 | 1.75488 | 2,006,350 | 10.24 | 0.00 | 0 | 0 |
| R2035 On 06/02/2020 Bond Future | 9.59 | Call | | | 554.00000 | 0.55400 | 375,660 | 10.21 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 1,854.40000 | 1.85440 | 2,116,590 | 10.21 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.78 | Put | | | 2,574.35000 | 2.57435 | 2,782,340 | 11.02 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.78 | Call | | | 2,163.63000 | 2.16363 | 1,923,130 | 11.02 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 5,519.00000 | 5.51900 | 5,869,960 | 9.99 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 547.55000 | 0.54755 | 450,020 | 9.99 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 1,185.74000 | 1.18574 | 1,019,600 | 10.58 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 3,913.29000 | 3.91329 | 4,195,640 | 10.58 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Call | | | 6,942.86000 | 6.94286 | 6,548,000 | 12.89 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Put | | | 613.84000 | 0.61384 | 667,470 | 12.89 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Call | | | 1,212.98000 | 1.21298 | 1,044,370 | 10.60 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Put | | | 3,864.49000 | 3.86449 | 4,144,370 | 10.60 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Call | | | 1,240.78000 | 1.24078 | 1,069,700 | 10.62 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Put | | | 3,816.34000 | 3.81634 | 4,093,750 | 10.62 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.57 | Call | | | 5,935.18000 | 5.93518 | 5,557,610 | 12.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.57 | Put | | | 801.24000 | 0.80124 | 872,160 | 12.50 | 0.00 | 0 | 3,530 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Put | | | 5,960.24000 | 5.96024 | 6,326,220 | 9.83 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Call | | | 435.74000 | 0.43574 | 353,230 | 9.83 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 2,686.16000 | 2.68616 | 2,901,140 | 10.98 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 2,054.83000 | 2.05483 | 1,821,320 | 10.98 | 0.00 | 0 | 5,000 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 7,653.88000 | 7.65388 | 8,011,310 | 10.20 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 776.44000 | 0.77644 | 677,030 | 10.20 | 0.00 | 0 | 24,761 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Put | | | 9,382.01000 | 9.38201 | 9,770,120 | 10.20 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Call | | | 483.30000 | 0.48330 | 414,570 | 10.20 | 0.00 | 0 | 3,000 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 3,357.69000 | 3.35769 | 3,100,820 | 11.45 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 3,277.30000 | 3.27730 | 3,477,270 | 11.45 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 3,395.59000 | 3.39559 | 3,137,120 | 11.46 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 3,243.51000 | 3.24351 | 3,441,880 | 11.46 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 3,319.70000 | 3.31970 | 3,064,440 | 11.44 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 3,311.08000 | 3.31108 | 3,512,660 | 11.44 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 5,421.38000 | 5.42138 | 5,118,440 | 12.21 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 2,951.37000 | 2.95137 | 3,113,680 | 12.21 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 5,336.81000 | 5.33681 | 5,036,210 | 12.19 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 3,002.88000 | 3.00288 | 3,167,530 | 12.19 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Call | | | 5,378.88000 | 5.37888 | 5,077,100 | 12.20 | 0.00 | 0 | 0 |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Put | | | 2,976.87000 | 2.97687 | 3,140,340 | 12.20 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 53,351 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 171,856 |
| R2037 | On | 06/02/2020 | Bond Future | | | 10.00263 | 88.09547 | 9.93788 | 88.57257 | | 11.64 | 0.00 | 0 | 75,429 |
| R2037 | On | 07/05/2020 | Bond Future | | | 10.08185 | 89.69576 | 10.01496 | 90.18157 | | 11.69 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | | | 10.16317 | 87.08106 | 10.09399 | 87.57594 | | 12.87 | 0.00 | 0 | 0 |

| 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 | 05/11/2020 | Bond Future | | | 10.23805 | 88.71369 | 10.16664 | 89.21755 | | 12.73 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 75,429 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 2,426.32000 | 2.42632 | 2,772,270 | 11.00 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 352.18000 | 0.35218 | 215,780 | 11.03 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 2,368.14000 | 2.36814 | 2,708,840 | 11.03 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 371.28000 | 0.37128 | 229,570 | 11.05 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 2,310.75000 | 2.31075 | 2,646,140 | 11.05 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 333.77000 | 0.33377 | 202,620 | 11.00 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Put | | | 4,222.21000 | 4.22221 | 4,545,740 | 10.99 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Call | | | 1,064.13000 | 1.06413 | 899,210 | 11.01 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Put | | | 4,170.71000 | 4.17071 | 4,491,600 | 11.01 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Call | | | 1,089.87000 | 1.08987 | 922,310 | 11.03 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Put | | | 4,119.66000 | 4.11966 | 4,437,910 | 11.03 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Call | | | 1,038.75000 | 1.03875 | 876,470 | 10.99 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 2,607.51000 | 2.60751 | 2,372,240 | 12.71 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 4,313.16000 | 4.31316 | 4,572,770 | 12.71 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 2,640.21000 | 2.64021 | 2,403,150 | 12.72 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 4,271.95000 | 4.27195 | 4,529,770 | 12.72 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 2,673.39000 | 2.67339 | 2,434,550 | 12.74 | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 4,231.31000 | 4.23131 | 4,487,350 | 12.74 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Call | | | 4,133.71000 | 4.13371 | 3,852,930 | 12.68 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Put | | | 4,039.11000 | 4.03911 | 4,262,190 | 12.68 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Call | | | 4,170.05000 | 4.17005 | 3,887,880 | 12.68 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Put | | | 4,004.74000 | 4.00474 | 4,226,430 | 12.68 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Call | | | 4,097.19000 | 4.09719 | 3,817,820 | 12.67 | 0.00 | 0 | 0 |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Put | | | 4,073.39000 | 4.07339 | 4,297,880 | 12.67 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 75,429 |
| R2040 | On | 06/02/2020 | Bond Future | | | 10.13789 | 90.59924 | 10.06306 | 91.18882 | | 12.07 | 70,214,411.00 | 775 | 48,269 |
| R2040 | On | 07/05/2020 | Bond Future | | | 10.21794 | 92.24503 | 10.14067 | 92.84536 | | 12.13 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | | | 10.30013 | 89.42623 | 10.22026 | 90.03768 | | 13.40 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | | | 10.37587 | 91.10310 | 10.29345 | 91.72578 | | 13.28 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 70,214,411.00 | 775 | 48,269 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 312.09000 | 0.31209 | 175,290 | 11.63 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 0.41000 | 0.00041 | 0,070 | 10.70 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 14,839.63000 | 14.83963 | 15,429,210 | 10.70 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 0.00000 | 0.00000 | 0,000 | 10.70 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 2,846.18000 | 2.84618 | 3,298,960 | 11.63 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 329.28000 | 0.32928 | 186,780 | 11.65 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 2,780.71000 | 2.78071 | 3,227,790 | 11.65 | 0.00 | 0 | 0 |

| 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 | 06/02/2020 | Bond Future | 9.74 | Call | | | 295.10000 | 0.29510 | 164,020 | 11.61 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 2,911.97000 | 2.91197 | 3,370,470 | 11.61 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 9,077.98000 | 9.07798 | 9,667,220 | 10.70 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Call | | | 1,092.94000 | 1.09294 | 897,730 | 11.15 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Put | | | 4,392.89000 | 4.39289 | 4,798,010 | 11.15 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 10.00 | Put | | | 3,082.81000 | 3.08281 | 3,398,340 | 11.75 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 10.00 | Call | | | 1,973.43000 | 1.97343 | 1,688,630 | 11.75 | 0.00 | 0 | 2,640 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Call | | | 1,121.08000 | 1.12108 | 922,520 | 11.18 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Put | | | 4,338.43000 | 4.33843 | 4,740,200 | 11.18 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 1,149.45000 | 1.14945 | 947,540 | 11.20 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 4,284.32000 | 4.28432 | 4,682,740 | 11.20 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.50 | Put | | | 5,793.62000 | 5.79362 | 6,271,980 | 10.56 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.50 | Call | | | 561.83000 | 0.56183 | 439,860 | 10.56 | 0.00 | 0 | 2,640 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Call | | | 2,869.16000 | 2.86916 | 2,576,730 | 13.12 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Put | | | 4,431.79000 | 4.43179 | 4,750,810 | 13.12 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Call | | | 2,905.08000 | 2.90508 | 2,610,440 | 13.14 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Put | | | 4,388.66000 | 4.38866 | 4,705,470 | 13.14 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Call | | | 2,941.23000 | 2.94123 | 2,644,380 | 13.15 | 0.00 | 0 | 0 |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Put | | | 4,345.88000 | 4.34588 | 4,660,480 | 13.15 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 4,316.79000 | 4.31679 | 4,593,570 | 13.34 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Call | | | 4,440.00000 | 4.44000 | 4,097,550 | 13.32 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Put | | | 4,390.26000 | 4.39026 | 4,670,490 | 13.32 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Call | | | 4,478.99000 | 4.47899 | 4,134,810 | 13.33 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Put | | | 4,353.40000 | 4.35340 | 4,631,900 | 13.33 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Call | | | 4,171.19000 | 4.17119 | 3,840,920 | 13.26 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Put | | | 8,239.59000 | 8.23959 | 8,665,050 | 12.64 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Call | | | 1,875.86000 | 1.87586 | 1,678,640 | 12.64 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 5,617.45000 | 5.61745 | 5,951,180 | 13.07 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 3,343.44000 | 3.34344 | 3,054,490 | 13.07 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 4,518.13000 | 4.51813 | 4,172,230 | 13.34 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Put | | | 1,239.68000 | 1.23968 | 1,338,770 | 14.49 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Call | | | 10,004.85000 | 10.00485 | 9,500,250 | 14.49 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Put | | | 1,537.17000 | 1.53717 | 1,655,250 | 14.49 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Put | | | 6,940.72000 | 6.94072 | 7,324,170 | 12.84 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Call | | | 2,492.96000 | 2.49296 | 2,253,730 | 12.84 | 0.00 | 0 | 2,000 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Put | | | 4,655.27000 | 4.65527 | 4,947,680 | 13.26 | 0.00 | 0 | 0 |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Call | | | 10,985.74000 | 10.98574 | 10,462,150 | 14.49 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 17,280 |
| Total For R2040 | | | | | | | | | | | | 70,214,411.00 | 775 | 65,549 |
| R2044 | On | 06/02/2020 | Bond Future | | | 10.24772 | 86.97495 | 10.17289 | 87.56777 | | 12.74 | 17,394,990.00 | 200 | 50,901 |

| 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 | | | 10.32708 | 88.55499 | 10.24986 | 89.15853 | | 12.81 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | | | 10.40854 | 85.79354 | 10.32875 | 86.40836 | | 14.16 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | | | 10.48362 | 87.40250 | 10.40133 | 88.02860 | | 14.04 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 17,394,990.00 | 200 | 50,901 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Put | | | 9,395.27000 | 9.39527 | 9,987,810 | 11.29 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.09 | Call | | | 0.33000 | 0.00033 | 0,050 | 11.29 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,704.90000 | 3.70490 | 4,225,530 | 11.61 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 138.31000 | 0.13831 | 66,120 | 11.61 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Call | | | 4,732.36000 | 4.73236 | 4,159,290 | 13.96 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 10.78 | Put | | | 111.52000 | 0.11152 | 131,270 | 13.96 | 0.00 | 0 | 328 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Call | | | 169.17000 | 0.16917 | 84,030 | 11.67 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.77 | Put | | | 3,480.82000 | 3.48082 | 3,988,500 | 11.67 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Call | | | 180.78000 | 0.18078 | 90,940 | 11.70 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.78 | Put | | | 3,407.71000 | 3.40771 | 3,910,690 | 11.70 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 158.18000 | 0.15818 | 77,560 | 11.65 | 0.00 | 0 | 0 |
| R2044 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,554.68000 | 3.55468 | 4,066,880 | 11.65 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Call | | | 1,593.45000 | 1.59345 | 1,345,990 | 12.36 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 7,051.77000 | 7.05177 | 7,569,130 | 11.07 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 361.81000 | 0.36181 | 275,630 | 11.07 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.97 | Put | | | 3,808.01000 | 3.80801 | 4,167,380 | 12.34 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.97 | Call | | | 1,560.26000 | 1.56026 | 1,316,090 | 12.34 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 1,369.02000 | 1.36902 | 1,144,570 | 12.20 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 10.81 | Call | | | 5,359.76000 | 5.35976 | 4,889,420 | 13.92 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 10.81 | Put | | | 1,136.95000 | 1.13695 | 1,270,150 | 13.92 | 0.00 | 0 | 129 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Put | | | 8,002.50000 | 8.00250 | 8,544,850 | 10.89 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.33 | Call | | | 235.42000 | 0.23542 | 174,230 | 10.89 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.98 | Put | | | 3,759.21000 | 3.75921 | 4,115,290 | 12.36 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Put | | | 4,658.25000 | 4.65825 | 5,070,030 | 11.97 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Call | | | 6,966.75000 | 6.96675 | 6,452,930 | 14.63 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.09 | Put | | | 761.79000 | 0.76179 | 851,510 | 14.63 | 0.00 | 0 | 100 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Put | | | 8,583.91000 | 8.58391 | 9,138,480 | 10.78 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Call | | | 179.09000 | 0.17909 | 130,120 | 10.78 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 4,111.32000 | 4.11132 | 4,490,410 | 12.20 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 4,773.83000 | 4.77383 | 5,192,060 | 11.92 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Call | | | 6,558.65000 | 6.55865 | 6,054,280 | 14.45 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Put | | | 841.56000 | 0.84156 | 940,730 | 14.45 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Call | | | 1,054.78000 | 1.05478 | 866,250 | 11.95 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Put | | | 4,715.69000 | 4.71569 | 5,130,700 | 11.95 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Call | | | 1,081.49000 | 1.08149 | 889,730 | 11.97 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 1,028.64000 | 1.02864 | 843,330 | 11.92 | 0.00 | 0 | 0 |

| 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 | 06/08/2020 | Bond Future | 10.93 | Call | | | 6,516.88000 | 6.51688 | 6,069,440 | 15.31 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 2,054.79000 | 2.05479 | 1,818,980 | 13.63 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Put | | | 1,770.50000 | 1.77050 | 1,915,780 | 15.66 | 0.00 | 0 | 602 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Put | | | 11,722.77000 | 11.72277 | 12,267,430 | 12.52 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Call | | | 395.93000 | 0.39593 | 325,770 | 12.52 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Put | | | 6,945.98000 | 6.94598 | 7,370,570 | 13.30 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Call | | | 1,489.72000 | 1.48972 | 1,299,490 | 13.30 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 5,820.51000 | 5.82051 | 6,199,520 | 13.63 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Put | | | 2,059.54000 | 2.05954 | 2,226,920 | 15.31 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 2,085.30000 | 2.08530 | 1,847,210 | 13.65 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 5,767.85000 | 5.76785 | 6,144,580 | 13.65 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 2,116.30000 | 2.11630 | 1,875,920 | 13.66 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 5,715.80000 | 5.71580 | 6,090,240 | 13.66 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Put | | | 8,919.97000 | 8.91997 | 9,409,520 | 12.73 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Call | | | 828.00000 | 0.82800 | 702,730 | 12.73 | 0.00 | 0 | 602 |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Put | | | 5,214.88000 | 5.21488 | 5,566,570 | 13.82 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Call | | | 2,438.89000 | 2.43889 | 2,175,760 | 13.82 | 0.00 | 0 | 602 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Call | | | 7,348.60000 | 7.34860 | 6,879,060 | 15.66 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Call | | | 7,978.65000 | 7.97865 | 7,520,740 | 15.20 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Put | | | 2,416.72000 | 2.41672 | 2,584,910 | 15.20 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Call | | | 2,975.97000 | 2.97597 | 2,708,570 | 13.80 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Put | | | 13,864.86000 | 13.86486 | 14,401,480 | 13.13 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Call | | | 664.25000 | 0.66425 | 574,770 | 13.13 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 6,142.04000 | 6.14204 | 6,491,550 | 13.85 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Call | | | 1,239.75000 | 1.23975 | 1,093,940 | 13.17 | 0.00 | 0 | 568 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Put | | | 6,436.82000 | 6.43682 | 6,797,370 | 13.79 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Call | | | 2,943.81000 | 2.94381 | 2,678,260 | 13.79 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Call | | | 8,972.56000 | 8.97256 | 8,490,250 | 15.33 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Call | | | 2,234.31000 | 2.23431 | 2,012,990 | 13.57 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Put | | | 6,387.23000 | 6.38723 | 6,745,930 | 13.80 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Put | | | 4,705.08000 | 4.70508 | 4,995,410 | 14.13 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Call | | | 4,349.09000 | 4.34909 | 4,011,580 | 14.14 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Put | | | 4,666.47000 | 4.66647 | 4,955,060 | 14.14 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 4,272.30000 | 4.27230 | 3,938,270 | 14.12 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 3,137.68000 | 3.13768 | 2,861,090 | 13.85 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Put | | | 10,504.74000 | 10.50474 | 10,985,030 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Call | | | 9,205.49000 | 9.20549 | 8,717,610 | 15.33 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Put | | | 1,899.42000 | 1.89942 | 2,037,640 | 15.33 | 0.00 | 0 | 1,815 |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Put | | | 7,727.10000 | 7.72710 | 8,131,880 | 13.57 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 4,743.96000 | 4.74396 | 5,036,030 | 14.12 | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Put | | | 1,996.83000 | 1.99683 | 2,140,620 | 15.33 | 0.00 | 0 | 568 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2044 On 05/11/2020 Bond Future | 10.35 | Call | | | 4,310.62000 | 4.31062 | 3,974,850 | 14.13 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | 0.00 | 0 | 16,344 |
| Total For R2044 | | | | | | | | | 17,394,990.00 | 200 | 67,245 |
| R2048 On 06/02/2020 Bond Future | | | 10.22812 | 90.38401 | 10.15329 | 90.99313 | | 12.51 | 9,038,401.00 | 100 | 95,182 |
| R2048 On 07/05/2020 Bond Future | | | 10.30141 | 87.58623 | 10.22424 | 88.20646 | | 13.20 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | | | 10.37523 | 89.19168 | 10.29560 | 89.82336 | | 13.91 | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | | | 10.45056 | 86.42536 | 10.36840 | 87.06877 | | 14.50 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 9,038,401.00 | 100 | 95,182 |
| R2048 On 06/02/2020 Bond Future | 9.71 | Call | | | 126.35000 | 0.12635 | 58,890 | 11.34 | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.71 | Put | | | 3,893.75000 | 3.89375 | 4,435,410 | 11.34 | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.72 | Call | | | 135.27000 | 0.13527 | 63,860 | 11.36 | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.72 | Put | | | 3,814.57000 | 3.81457 | 4,352,280 | 11.36 | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.70 | Call | | | 117.90000 | 0.11790 | 54,240 | 11.33 | 0.00 | 0 | 0 |
| R2048 On 06/02/2020 Bond Future | 9.70 | Put | | | 3,973.54000 | 3.97354 | 4,519,000 | 11.33 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 10.20 | Call | | | 0.00000 | 0.00000 | 2,196,420 | 13.12 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 10.20 | Put | | | 0.00000 | 0.00000 | 3,013,090 | 13.12 | 903,927.00 | 300 | 300 |
| R2048 On 07/05/2020 Bond Future | 10.70 | Call | | | 0.00000 | 0.00000 | 4,528,250 | 14.08 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 10.70 | Put | | | 0.00000 | 0.00000 | 1,445,420 | 14.08 | 867,252.00 | 600 | 300 |
| R2048 On 07/05/2020 Bond Future | 9.69 | Put | | | 0.00000 | 0.00000 | 5,812,200 | 12.02 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.69 | Call | | | 0.00000 | 0.00000 | 675,160 | 12.02 | 405,096.00 | 600 | 300 |
| R2048 On 07/05/2020 Bond Future | 9.78 | Call | | | 1,069.56000 | 1.06956 | 876,350 | 12.26 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.78 | Put | | | 4,797.15000 | 4.79715 | 5,224,170 | 12.26 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.79 | Call | | | 1,096.93000 | 1.09693 | 900,340 | 12.29 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.79 | Put | | | 4,737.55000 | 4.73755 | 5,161,190 | 12.29 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.77 | Call | | | 1,042.61000 | 1.04261 | 852,750 | 12.24 | 0.00 | 0 | 0 |
| R2048 On 07/05/2020 Bond Future | 9.77 | Put | | | 4,857.30000 | 4.85730 | 5,287,670 | 12.24 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.25 | Put | | | 9,788.77000 | 9.78877 | 10,311,330 | 12.29 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.25 | Call | | | 677.64000 | 0.67764 | 568,520 | 12.29 | 0.00 | 0 | 20,640 |
| R2048 On 06/08/2020 Bond Future | 9.00 | Put | | | 11,941.42000 | 11.94142 | 12,501,120 | 12.29 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 9.00 | Call | | | 404.26000 | 0.40426 | 332,280 | 12.29 | 0.00 | 0 | 3,000 |
| R2048 On 06/08/2020 Bond Future | 10.19 | Call | | | 3,357.85000 | 3.35785 | 3,033,270 | 13.84 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.19 | Put | | | 4,208.25000 | 4.20825 | 4,515,350 | 13.84 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.20 | Call | | | 3,397.22000 | 3.39722 | 3,070,410 | 13.85 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.20 | Put | | | 4,166.46000 | 4.16646 | 4,471,330 | 13.85 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.18 | Call | | | 3,318.42000 | 3.31842 | 2,996,090 | 13.82 | 0.00 | 0 | 0 |
| R2048 On 06/08/2020 Bond Future | 10.18 | Put | | | 4,250.11000 | 4.25011 | 4,559,460 | 13.82 | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.04 | Call | | | 3,366.23000 | 3.36623 | 3,072,500 | 14.32 | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.04 | Put | | | 6,025.12000 | 6.02512 | 6,374,800 | 14.32 | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.02 | Call | | | 3,297.57000 | 3.29757 | 3,007,630 | 14.30 | 0.00 | 0 | 0 |
| R2048 On 05/11/2020 Bond Future | 10.02 | Put | | | 6,123.03000 | 6.12303 | 6,476,500 | 14.30 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Call | | | 3,331.66000 | 3.33166 | 3,039,830 | 14.31 | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Put | | | 6,073.76000 | 6.07376 | 6,425,340 | 14.31 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 2,176,275.00 | 1,500 | 24,540 |
| Total For R2048 | | | | | | | | | | | | 11,214,676.00 | 1,600 | 119,722 |
| R208 | On | 06/02/2020 | Bond Future | | | 6.68365 | 102.53172 | 6.68231 | 102.53316 | | 0.50 | 0.00 | 0 | 14,955 |
| R208 | On | 07/05/2020 | Bond Future | | | 6.48332 | 100.99099 | 6.48155 | 100.99249 | | 0.45 | 0.00 | 0 | 60 |
| R208 | On | 06/08/2020 | Bond Future | | | 6.08273 | 102.85339 | 6.08033 | 102.85487 | | 0.38 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | | | 5.12702 | 101.36734 | 5.12317 | 101.36882 | | 0.26 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 15,015 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Call | | | 0.02000 | 0.00002 | 0,010 | 0.64 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Put | | | 597.43000 | 0.59743 | 598,860 | 0.64 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Call | | | 0.02000 | 0.00002 | 0,010 | 0.63 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Put | | | 586.57000 | 0.58657 | 588,000 | 0.63 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Call | | | 0.02000 | 0.00002 | 0,010 | 0.64 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Put | | | 608.30000 | 0.60830 | 609,730 | 0.64 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Call | | | 0.01000 | 0.00001 | 0,010 | 0.66 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Put | | | 1,436.87000 | 1.43687 | 1,438,370 | 0.66 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Call | | | 0.01000 | 0.00001 | 0,010 | 0.66 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Put | | | 1,428.18000 | 1.42818 | 1,429,680 | 0.66 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Call | | | 0.01000 | 0.00001 | 0,010 | 0.66 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Put | | | 1,445.57000 | 1.44557 | 1,447,070 | 0.66 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 341.03000 | 0.34103 | 342,050 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 12.43000 | 0.01243 | 11,950 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 335.56000 | 0.33556 | 336,560 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 13.22000 | 0.01322 | 12,730 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 330.12000 | 0.33012 | 331,110 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 11.67000 | 0.01167 | 11,210 | 0.33 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Call | | | 39.68000 | 0.03968 | 38,880 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Put | | | 175.48000 | 0.17548 | 176,160 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Call | | | 40.76000 | 0.04076 | 39,950 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Put | | | 172.71000 | 0.17271 | 173,380 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Call | | | 42.18000 | 0.04218 | 41,350 | 0.25 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Put | | | 170.28000 | 0.17028 | 170,930 | 0.25 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 15,015 |
| R209 | On | 06/02/2020 | Bond Future | | | 9.87056 | 73.34379 | 9.80576 | 73.75064 | | 11.85 | 0.00 | 0 | 101,926 |
| R209 | On | 07/05/2020 | Bond Future | | | 9.94106 | 71.52498 | 9.87426 | 71.93918 | | 12.49 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | | | 10.01206 | 72.83645 | 9.94317 | 73.25832 | | 13.03 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | | | 10.08179 | 71.05049 | 10.01075 | 71.48019 | | 13.64 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 101,926 |

| 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 | 9.51 | Call | | | 273.90000 | 0.27390 | 165,860 | 11.49 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 2,174.24000 | 2.17424 | 2,473,050 | 11.49 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 288.36000 | 0.28836 | 176,130 | 11.51 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 2,123.27000 | 2.12327 | 2,417,890 | 11.51 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 259.98000 | 0.25998 | 156,050 | 11.48 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 2,225.84000 | 2.22584 | 2,528,760 | 11.48 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 2,771.85000 | 2.77185 | 3,112,040 | 11.29 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 146.14000 | 0.14614 | 79,480 | 11.29 | 0.00 | 0 | 7,500 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Call | | | 955.91000 | 0.95591 | 811,730 | 12.09 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Put | | | 3,604.17000 | 3.60417 | 3,874,190 | 12.09 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 977.54000 | 0.97754 | 831,190 | 12.11 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 3,560.22000 | 3.56022 | 3,828,070 | 12.11 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 934.59000 | 0.93459 | 792,560 | 12.07 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 3,648.51000 | 3.64851 | 3,920,680 | 12.07 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 0.01000 | 0.00001 | 0,000 | 11.81 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 36,149.96000 | 36.14996 | 36,571,820 | 11.81 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 0.01000 | 0.00001 | 0,000 | 11.81 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 36,041.61000 | 36.04161 | 36,463,470 | 11.81 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 0.01000 | 0.00001 | 0,000 | 11.81 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 36,258.45000 | 36.25845 | 36,680,310 | 11.81 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 3,493.14000 | 3.49314 | 3,255,560 | 13.64 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 3,558.49000 | 3.55849 | 3,750,610 | 13.64 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Call | | | 3,524.26000 | 3.52426 | 3,285,480 | 13.65 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Put | | | 3,528.82000 | 3.52882 | 3,719,740 | 13.65 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 3,555.52000 | 3.55552 | 3,315,540 | 13.66 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 3,499.36000 | 3.49936 | 3,689,080 | 13.66 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 7,500 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 109,426 |
| R210 | On | 06/02/2020 | Bond Future | | | 187.95901 | 187.95901 | 187.97740 | 187.97740 | | | 0.00 | 0 | 1,721 |
| R210 | On | 07/05/2020 | Bond Future | | | 188.79101 | 188.79101 | 188.80980 | 188.80980 | | | 0.00 | 0 | 220 |
| R210 | On | 06/08/2020 | Bond Future | | | 192.34954 | 192.34954 | 192.36849 | 192.36849 | | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2020 | Bond Future | | | 193.24638 | 193.24638 | 193.26564 | 193.26564 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,941 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,941 |
| R212 | On | 06/02/2020 | Bond Future | | | 161.51371 | 161.51371 | 161.51653 | 161.51653 | | | 0.00 | 0 | 7,963 |
| R212 | On | 07/05/2020 | Bond Future | | | 164.48758 | 164.48758 | 164.49050 | 164.49050 | | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2020 | Bond Future | | | 165.31244 | 165.31244 | 165.31532 | 165.31532 | | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2020 | Bond Future | | | 168.40413 | 168.40413 | 168.40698 | 168.40698 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 7,963 |

| Contract 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 | 7,963 |
| R213 | On | 06/02/2020 | | | 9.30572 | 87.45847 | 9.25599 | 87.76167 | | 9.12 | 269,372,087.60 | 3,080 | 20,142 |
| R213 | On | 07/05/2020 | | | 9.36999 | 85.49553 | 9.31849 | 85.80424 | | 9.55 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | | | 9.43415 | 87.06475 | 9.38076 | 87.37923 | | 9.87 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | | | 9.50117 | 85.14423 | 9.44582 | 85.46449 | | 10.33 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | 269,372,087.60 | 3,080 | 20,142 |
| R213 | On | 06/02/2020 | 9.27 | Call | | | 913.84000 | 0.91384 | 714,970 | 9.15 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | 9.27 | Put | | | 828.27000 | 0.82827 | 932,600 | 9.15 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | 9.28 | Call | | | 946.47000 | 0.94647 | 744,040 | 9.16 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | 9.28 | Put | | | 799.90000 | 0.79990 | 900,670 | 9.16 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | 9.26 | Call | | | 881.76000 | 0.88176 | 686,510 | 9.13 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | 9.26 | Put | | | 857.25000 | 0.85725 | 965,200 | 9.13 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | 9.02 | Put | | | 2,885.88000 | 2.88588 | 3,067,530 | 9.33 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | 9.00 | Call | | | 1,022.39000 | 1.02239 | 898,750 | 9.31 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | 9.00 | Put | | | 2,965.15000 | 2.96515 | 3,150,220 | 9.31 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | 9.01 | Call | | | 1,044.38000 | 1.04438 | 919,030 | 9.32 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | 9.01 | Put | | | 2,925.25000 | 2.92525 | 3,108,610 | 9.32 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | 9.02 | Call | | | 1,066.84000 | 1.06684 | 939,780 | 9.33 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | 9.29 | Call | | | 2,306.39000 | 2.30639 | 2,139,830 | 9.70 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | 9.29 | Put | | | 2,844.57000 | 2.84457 | 2,992,490 | 9.70 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | 9.30 | Call | | | 2,335.52000 | 2.33552 | 2,167,750 | 9.71 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | 9.30 | Put | | | 2,814.18000 | 2.81418 | 2,960,890 | 9.71 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | 9.31 | Call | | | 2,364.84000 | 2.36484 | 2,195,880 | 9.72 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2020 | 9.31 | Put | | | 2,784.04000 | 2.78404 | 2,929,560 | 9.72 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | 9.59 | Put | | | 2,798.06000 | 2.79806 | 2,925,580 | 10.40 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | 9.60 | Call | | | 3,661.10000 | 3.66110 | 3,467,450 | 10.40 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | 9.60 | Put | | | 2,772.96000 | 2.77296 | 2,899,570 | 10.40 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | 9.61 | Call | | | 3,693.35000 | 3.69335 | 3,498,800 | 10.41 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | 9.61 | Put | | | 2,748.03000 | 2.74803 | 2,873,740 | 10.41 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2020 | 9.59 | Call | | | 3,628.97000 | 3.62897 | 3,436,230 | 10.40 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | 269,372,087.60 | 3,080 | 20,142 |
| R214 | On | 06/02/2020 | | | 10.09194 | 71.82711 | 10.02214 | 72.28158 | | 12.85 | 0.00 | 0 | 19,134 |
| R214 | On | 07/05/2020 | | | 10.16129 | 69.83397 | 10.08942 | 70.29666 | | 13.58 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | | | 10.23093 | 71.11422 | 10.15687 | 71.58551 | | 14.23 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | | | 10.30208 | 69.15010 | 10.22579 | 69.63008 | | 14.86 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | 0.00 | 0 | 19,134 |
| R214 | On | 06/02/2020 | 9.72 | Call | | | 285.36000 | 0.28536 | 168,620 | 12.36 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | 9.72 | Put | | | 2,308.43000 | 2.30843 | 2,646,160 | 12.36 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | 9.73 | Call | | | 300.66000 | 0.30066 | 179,300 | 12.38 | 0.00 | 0 | 0 |

| 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 | | | 2,255.29000 | 2.25529 | 2,588,400 | 12.38 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 270.56000 | 0.27056 | 158,380 | 12.34 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 2,362.17000 | 2.36217 | 2,704,460 | 12.34 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 3,496.92000 | 3.49692 | 3,907,700 | 11.91 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 83.07000 | 0.08307 | 39,380 | 11.91 | 0.00 | 0 | 1,000 |
| R214 | On | 06/02/2020 | Bond Future | 9.87 | Put | | | 1,581.00000 | 1.58100 | 1,844,100 | 12.63 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 9.87 | Call | | | 573.79000 | 0.57379 | 382,420 | 12.63 | 0.00 | 0 | 1,000 |
| R214 | On | 06/02/2020 | Bond Future | 10.42 | Call | | | 2,771.01000 | 2.77101 | 2,358,380 | 13.76 | 0.00 | 0 | 0 |
| R214 | On | 06/02/2020 | Bond Future | 10.42 | Put | | | 242.74000 | 0.24274 | 284,580 | 13.76 | 0.00 | 0 | 1,000 |
| R214 | On | 07/05/2020 | Bond Future | 9.31 | Put | | | 5,728.52000 | 5.72852 | 6,112,080 | 12.21 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.31 | Call | | | 378.32000 | 0.37832 | 299,190 | 12.21 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 2,799.69000 | 2.79969 | 3,045,430 | 13.44 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 1,622.83000 | 1.62283 | 1,405,880 | 13.44 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 10.66 | Call | | | 4,517.16000 | 4.51716 | 4,154,070 | 15.00 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 10.66 | Put | | | 975.45000 | 0.97545 | 1,075,050 | 15.00 | 0.00 | 0 | 1,250 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Call | | | 1,220.55000 | 1.22055 | 1,039,430 | 13.21 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.76 | Put | | | 3,405.76000 | 3.40576 | 3,687,330 | 13.21 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 1,245.23000 | 1.24523 | 1,061,730 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 3,362.51000 | 3.36251 | 3,641,700 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 1,196.01000 | 1.19601 | 1,017,280 | 13.19 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 3,449.25000 | 3.44925 | 3,733,210 | 13.19 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Call | | | 2,487.87000 | 2.48787 | 2,255,350 | 13.90 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.98 | Put | | | 3,634.42000 | 3.63442 | 3,873,190 | 13.90 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Call | | | 2,518.72000 | 2.51872 | 2,284,500 | 13.92 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.99 | Put | | | 3,599.65000 | 3.59965 | 3,836,720 | 13.92 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Call | | | 2,457.41000 | 2.45741 | 2,226,590 | 13.89 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2020 | Bond Future | 9.97 | Put | | | 3,669.68000 | 3.66968 | 3,910,150 | 13.89 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Call | | | 3,812.33000 | 3.81233 | 3,542,620 | 14.86 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Put | | | 3,659.43000 | 3.65943 | 3,869,700 | 14.86 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Call | | | 3,845.14000 | 3.84514 | 3,574,120 | 14.87 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Put | | | 3,629.25000 | 3.62925 | 3,838,210 | 14.87 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Call | | | 3,779.90000 | 3.77990 | 3,511,490 | 14.85 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Put | | | 3,690.09000 | 3.69009 | 3,901,660 | 14.85 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 6,750 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 25,884 |
| Total for Bond | | | | | | | | | | | | 906,589,236.28 | 10,423 | 1,207,518 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R186 On 21/12/2026 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R2044 | | | | | | | | | | 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 |
| 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 |

| Contract 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 | 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 06/02/2020 GOVI | | | 692.55300 | 692.55300 | 695.53100 | 695.53100 | | | | 6,925,530.00 | 1 | 1,244 |
| GOVI On 07/05/2020 GOVI | | | 705.13300 | 705.13300 | 708.16600 | 708.16600 | | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | | | 718.11600 | 718.11600 | 721.20400 | 721.20400 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 6,925,530.00 | 1 | 1,244 |
| GOVI On 06/02/2020 GOVI | 703.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Put | | | 76,090.00000 | 7.60900 | 105,870,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Put | | | 76,190.00000 | 7.61900 | 105,970,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Put | | | 75,990.00000 | 7.59900 | 105,770,000 | | | 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 | | | 118,240.00000 | 11.82400 | 148,570,000 | | | 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 | | | 118,340.00000 | 11.83400 | 148,670,000 | | | 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 | | | 118,140.00000 | 11.81400 | 148,470,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.13 | Put | | | 69,260.00000 | 6.92600 | 100,140,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.14 | Put | | | 69,360.00000 | 6.93600 | 100,240,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2020 GOVI | 728.12 | Put | | | 69,160.00000 | 6.91600 | 100,040,000 | | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 6,925,530.00 | 1 | 1,244 |

| Contract 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 GOVI | | | | | | | | | 6,925,530.00 | 1 | 1,244 |
| AL37 On 06/02/2020 Index Future | | | 682.45900 | 682.45900 | 683.91700 | 683.91700 | | | 0.00 | 0 | 0 |
| AL37 On 07/05/2020 Index Future | | | 694.85700 | 694.85700 | 696.34100 | 696.34100 | | | 0.00 | 0 | 0 |
| AL37 On 06/08/2020 Index Future | | | 707.65000 | 707.65000 | 709.16100 | 709.16100 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 06/02/2020 Index Future | | | 788.29900 | 788.29900 | 790.65000 | 790.65000 | | | 0.00 | 0 | 0 |
| AL7T On 07/05/2020 Index Future | | | 802.61900 | 802.61900 | 805.01300 | 805.01300 | | | 0.00 | 0 | 0 |
| AL7T On 06/08/2020 Index Future | | | 817.39700 | 817.39700 | 819.83400 | 819.83400 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 06/02/2020 Index Future | | | 700.58100 | 700.58100 | 703.45400 | 703.45400 | | | 0.00 | 0 | 416 |
| ALBI On 07/05/2020 Index Future | | | 713.30700 | 713.30700 | 716.23300 | 716.23300 | | | 0.00 | 0 | 0 |
| ALBI On 06/08/2020 Index Future | | | 726.44100 | 726.44100 | 729.41900 | 729.41900 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 416 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 416 |
| IGOV On 06/02/2020 Index Future | | | 259.08000 | 259.08000 | 259.15500 | 259.15500 | | | 0.00 | 0 | 1,004 |
| IGOV On 07/05/2020 Index Future | | | 263.85000 | 263.85000 | 263.92600 | 263.92600 | | | 0.00 | 0 | 47 |
| IGOV On 06/08/2020 Index Future | | | 268.77100 | 268.77100 | 268.84800 | 268.84800 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,051 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,051 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,467 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 95.13000 | 95.13000 | 95.09000 | 95.09000 | | | 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 : | | | | | | | | | 913,514,766.28 | 10,424 | 1,210,280 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.58342 | | | 0.00 | 0 | 15,000,000 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 15,000,000 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 7.90500 | 104.23454 | 7.90500 | 104.21246 | | | 0.00 | 0 | 3,760,000,000 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 3,760,000,000 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 3,760,000,000 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 102.05800 | 10.00000 | 102.03200 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB017U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 104.15022 | 11.37000 | 104.11858 | | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 104.34748 | 11.81000 | 104.31460 | | | | 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 | 45.05363 | 100.00000 | 44.95336 | | | | 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 | 40.51284 | 100.00000 | 40.42367 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB033U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB033U | | | | | | | | | | 0.00 | 0 | 0 |
| AB034L On 11/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB034U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB034U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 5.24000 | 5.24000 | 5.24000 | 279.51734 | | | | 0.00 | 0 | 270,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.53303 | | | | 0.00 | 0 | 0 |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 99.89115 | | | | 0.00 | 0 | 0 |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.58185 | | | | 0.00 | 0 | 0 |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN01 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.88963 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.79581 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.68208 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | | 0.00000 | 102.61278 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.93650 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 102.79526 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.13836 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | | | 0.00000 | 101.20775 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 102.03751 | | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 103.13920 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 104.79538 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 100.21592 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.36987 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN25 On 17/10/2029 Spot Bond | | | | | 0.00000 | 101.89663 | | | | 0.00 | 0 | 430,000,000 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| ABFN26 On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.25567 | | | | 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 | 101.21635 | | | | 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 | 102.02178 | | | | 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 | 101.69322 | | | | 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 | 101.32871 | | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN31 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.53418 | | | | 0.00 | 0 | 0 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN32 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.67676 | | | | 0.00 | 0 | 0 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN33 On 07/02/2022 Spot Bond | | | | | 0.00000 | 101.68544 | | | | 0.00 | 0 | 0 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN34 On 07/02/2024 Spot Bond | | | | | 0.00000 | 102.06674 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN35 On 07/02/2026 Spot Bond | | | | | 0.00000 | 101.75913 | | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN36 On 07/02/2029 Spot Bond | | | | | 0.00000 | 103.11710 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 99.83467 | | | | 0.00 | 0 | 0 |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.63668 | | | | 0.00 | 0 | 0 |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.64757 | | | | 0.00 | 0 | 0 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.65540 | | | | 0.00 | 0 | 0 |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.66469 | | | | 0.00 | 0 | 0 |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.02035 | | | | 0.00 | 0 | 0 |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.02067 | | | | 0.00 | 0 | 0 |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.02094 | | | | 0.00 | 0 | 0 |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | 0 |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 101.25541 | | | | 0.00 | 0 | 270,000,000 |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.73075 | | | | 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 | 101.66186 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 101.05156 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.65958 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.56500 | 6.56500 | 6.56500 | 151.75809 | | | | 0.00 | 0 | 40,000,000 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 89.01120 | 100.00000 | 88.83565 | | | | 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 | | | 6.87500 | 6.87500 | 6.87500 | 134.60438 | | | | 0.00 | 0 | 20,000,000 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 33.32952 | 100.00000 | 33.25575 | | | | 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 | | | 8.35000 | 8.35000 | 8.35000 | 127.96614 | | | | 0.00 | 0 | 40,000,000 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 13.10829 | 100.00000 | 13.07911 | | | | 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 | 94.41517 | | | | 0.00 | 0 | 11,476,400 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 11,476,400 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 11,476,400 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.55000 | 205.75721 | 4.55000 | 205.73191 | | | | 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 | | | 4.55000 | 4.55000 | 4.55000 | 130.79372 | | | | 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 | | | 4.68000 | 4.68000 | 4.68000 | 174.02893 | | | | 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 | | | 4.39500 | 4.39500 | 4.39500 | 211.33536 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 100.24997 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.61500 | 9.61500 | 9.61500 | 105.10662 | | | | 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 | | | 7.40500 | 7.40500 | 7.40500 | 101.21486 | | | | 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 | | | 10.16000 | 10.16000 | 10.16000 | 102.36480 | | | | 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 | | | 7.43000 | 104.83870 | 7.43000 | 104.81780 | | | | 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 | | | 7.31000 | 102.19444 | 7.31000 | 102.17445 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 101.58306 | 9.20000 | 101.55821 | | | | 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 | | | 8.11000 | 104.91181 | 8.11000 | 104.88890 | | | | 0.00 | 0 | 1,310,000,000 |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | 1,310,000,000 |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | 1,310,000,000 |
| ABS14 On 11/11/2020 Spot Bond | | | 7.46000 | 103.10211 | 7.46000 | 103.08136 | | | | 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 | | | 8.06500 | 105.95933 | 8.06500 | 105.93631 | | | | 0.00 | 0 | 5,000,000,000 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| ABS16 On 11/11/2025 Spot Bond | | | 8.41000 | 110.84830 | 8.41000 | 110.82321 | | | | 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 | | | 8.96000 | 111.17505 | 8.96000 | 111.14828 | | | | 0.00 | 0 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 7.98500 | 108.83727 | 7.98500 | 108.81386 | | | | 0.00 | 0 | 0 |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 7.51000 | 101.24605 | 7.51000 | 101.22580 | | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS7 On 11/09/2026 Spot Bond | | | 8.61000 | 103.99780 | 8.61000 | 103.97372 | | | | 0.00 | 0 | 430,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 12.09233 | 100.00000 | 12.06542 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 4.09000 | 4.09000 | 4.09000 | 290.87572 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 3.57500 | 161.31459 | 3.57500 | 161.29905 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | | 0.00 | 0 | 0 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | | 0.00 | 0 | 0 |
| ABT04L On 05/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT04U | | | | | | | | | | 0.00 | 0 | 0 |
| ABX01 On 10/07/2024 Spot Bond | | | 11.06000 | 11.06000 | 11.06000 | 99.69602 | | | | 0.00 | 0 | 60,000,000 |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| ACIF1L On 08/07/2025 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 ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.67731 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.66334 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 234.93196 | | | | 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 | 234.98981 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.64609 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 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 | 100.64822 | | | | 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 | 99.88807 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.92767 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.65998 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.66219 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.66219 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.67411 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.67411 | | | | 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 | 158.66719 | | | | 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 | 161.06564 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 98.77531 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.63981 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 101.60075 | | | | 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 | 101.92901 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.63699 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.62649 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.34905 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.56203 | | | | 0.00 | 0 | 0 |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.26056 | | | | 0.00 | 0 | 0 |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.26803 | | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.20027 | | | | 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 | 101.73919 | | | | 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 | 102.60051 | | | | 0.00 | 0 | 40,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 103.37176 | | | | 0.00 | 0 | 0 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 101.24699 | | | | 0.00 | 0 | 0 |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 99.89048 | | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 99.68172 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 99.67133 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.89253 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.89320 | | | | 0.00 | 0 | 0 |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.88588 | | | | 0.00 | 0 | 0 |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.87858 | | | | 0.00 | 0 | 0 |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.85478 | | | | 0.00 | 0 | 0 |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.84754 | | | | 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 | 102.07627 | | | | 0.00 | 0 | 0 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.28899 | | | | 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 | | | 8.93500 | 106.74878 | 8.93500 | 106.72343 | | | | 0.00 | 0 | 0 |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.33379 | | | | 0.00 | 0 | 0 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5C: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.39351 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.81086 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.25158 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.28892 | | | | 0.00 | 0 | 0 |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.33371 | | | | 0.00 | 0 | 0 |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.39341 | | | | 0.00 | 0 | 0 |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.81064 | | | | 0.00 | 0 | 0 |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 2,997,481,400 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 2,997,481,400 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 2,997,481,400 |
| AHL1AI On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 56,952,146,200 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 56,952,146,200 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 56,952,146,200 |
| AHL1BI On 15/12/2051 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,650,372,400 |
| Total AHL1BU SPOT | | | | | | | | | | 0.00 | 0 | 3,650,372,400 |
| Total For AHL1BU | | | | | | | | | | 0.00 | 0 | 3,650,372,400 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 4,160,827,741 |
| Total AHY2U SPOT | | | | | | | | | | 0.00 | 0 | 4,160,827,741 |
| Total For AHY2U | | | | | | | | | | 0.00 | 0 | 4,160,827,741 |
| 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 | | | 8.11500 | 112.56821 | 8.11500 | 112.54374 | | | | 0.00 | 0 | 3,695,000,000 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 3,695,000,000 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 3,695,000,000 |
| AIR04 On 29/05/2024 Spot Bond | | | 8.43500 | 104.12840 | 8.43500 | 104.10478 | | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.74000 | 96.73223 | 10.74000 | 96.70443 | | | | 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 | | | 4.88500 | 175.42366 | 4.88500 | 175.40053 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIRS1L On 24/12/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| AIRT1L On 22/12/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIRT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRT1U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 99.85782 | | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | 0 |
| APF05 On 24/08/2020 Spot Bond | | | | | 0.00000 | 101.56967 | | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.76687 | | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.46795 | | | | 0.00 | 0 | 0 |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | 0 |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 99.25929 | | | | 0.00 | 0 | 60,000,000 |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 99.79150 | | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.84588 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | 0 |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 100.65079 | | | | 0.00 | 0 | 0 |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF11 | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| AS367L On 08/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS367U | | | | | | | | | | 0.00 | 0 | 0 |
| AS377L On 12/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS377U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS377U | | | | | | | | | | 0.00 | 0 | 0 |
| AS391L On 17/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS391U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS391U | | | | | | | | | | 0.00 | 0 | 0 |
| AS404L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS404U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS404U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 4.64500 | 228.77066 | 4.64500 | 228.74195 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 4.66000 | 205.47011 | 4.66000 | 205.44427 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 99.83591 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 101.94000 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.86211 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.63355 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.72352 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.61800 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.04866 | | | | 0.00 | 0 | 19,400,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 19,400,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 19,400,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 101.16266 | | | | 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 | 159.81975 | | | | 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 | 99.86265 | | | | 0.00 | 0 | 0 |

| Contract 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 | 101.57406 | | | | 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 | 92.91119 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 101.08247 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.89944 | | | | 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 | 100.81356 | | | | 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 | 100.80659 | | | | 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 | | | 4.30500 | 159.05241 | 4.30500 | 159.03399 | | | | 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 |
| ASN143 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.24038 | | | | 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 | 88.84321 | | | | 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 | 101.76454 | | | | 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 | 101.78121 | | | | 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 | | | 4.35000 | 158.91428 | 4.35000 | 158.89570 | | | | 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 | 59.62588 | | | | 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 | 101.10634 | | | | 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 | | | 5.32000 | 166.30775 | 5.32000 | 166.28389 | | | | 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 | 101.68488 | | | | 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 | 101.38196 | | | | 0.00 | 0 | 0 |

| Contract 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 | 101.26058 | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.71054 | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.79438 | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.39918 | | | 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 | | | 4.65500 | 105.02064 | 4.65500 | 105.00751 | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.60412 | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.60987 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN203 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.63559 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN204 On 24/08/2021 Spot Bond | | | | | 0.00000 | 101.43822 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN208 On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.56901 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN209 On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.10850 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN210 On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.14250 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN214 On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.88855 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN243 On 29/05/2021 Spot Bond | | | | | 0.00000 | 101.07928 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN255 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.70914 | | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN264 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.60762 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN274 On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.46979 | | | | 0.00 | 0 | 0 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN278 On 20/08/2048 Spot Bond | | | | | 0.00000 | 101.37601 | | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN279 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.33080 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN280 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.82307 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN286 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.46380 | | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN291 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.63561 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN300 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.75099 | | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN310 On 17/01/2020 Spot Bond | | | | | 0.00000 | 107.29661 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN314 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.86662 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN315 On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.88103 | | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN316 On 30/03/2020 Spot Bond | | | | | 0.00000 | 100.34973 | | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN317 On 31/03/2029 Spot Bond | | | 4.65500 | 4.65500 | 4.65500 | 93.36960 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN318 On 28/02/2033 Spot Bond | | | 4.81000 | 4.81000 | 4.81000 | 90.15361 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN319 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.61372 | | | | 0.00 | 0 | 0 |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.66916 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33: On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.59189 | | | | 0.00 | 0 | 0 |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.61666 | | | | 0.00 | 0 | 0 |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33: On 31/01/2038 Spot Bond | | | 4.76500 | 103.45580 | 4.76500 | 103.44256 | | | | 0.00 | 0 | 0 |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.64257 | | | | 0.00 | 0 | 0 |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.44551 | | | | 0.00 | 0 | 0 |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.44551 | | | | 0.00 | 0 | 0 |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.60405 | | | | 0.00 | 114,400,000 | 28,600,000 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 114,400,000 | 28,600,000 |
| Total For ASN346 | | | | | | | | | | 0.00 | 114,400,000 | 28,600,000 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.63557 | | | | 0.00 | 0 | 0 |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.62507 | | | | 0.00 | 0 | 0 |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.62507 | | | | 0.00 | 0 | 0 |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 101.07123 | | | | 0.00 | 0 | 0 |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.70552 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.61733 | | | | 0.00 | 0 | 0 |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.63203 | | | | 0.00 | 0 | 0 |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 29/10/2021 Spot Bond | | | | | 0.00000 | 101.87533 | | | | 0.00 | 0 | 0 |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.69800 | | | | 0.00 | 0 | 0 |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.69800 | | | | 0.00 | 0 | 0 |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.69929 | | | | 0.00 | 0 | 0 |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.62083 | | | | 0.00 | 0 | 0 |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39: On 20/11/2020 Spot Bond | | | | | 0.00000 | 100.96765 | | | | 0.00 | 0 | 0 |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.69013 | | | | 0.00 | 0 | 0 |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75: On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.39995 | | | | 0.00 | 0 | 60,000,000 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| BAW19 On 05/12/2020 Spot Bond | | | 7.45500 | 102.85317 | 7.45500 | 102.83260 | | | | 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 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 | | | 7.68000 | 106.08563 | 7.68000 | 106.06366 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 102.87662 | 9.30000 | 102.85093 | | | | 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 | 102.69598 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.93094 | | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.94595 | | | | 0.00 | 0 | 0 |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 101.28008 | | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.92828 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.35826 | | | | 0.00 | 0 | 0 |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.52349 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.15157 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 11.03000 | 11.03000 | 11.03000 | 101.09799 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.48884 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.46059 | | | | 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 | 101.98761 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.46460 | | | | 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 | 100.98657 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.46070 | | | | 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 | | | 10.83500 | 10.83500 | 10.83500 | 101.35303 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA68 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.43462 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.43462 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.43462 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.67000 | 11.67000 | 11.67000 | 105.72769 | | | | 0.00 | 0 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| BAYA72 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.84500 | | | | 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 | 100.42621 | | | | 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 | 100.71155 | | | | 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 | 100.71161 | | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.41301 | | | | 0.00 | 0 | 0 |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 100.58484 | | | | 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 | 102.60852 | | | | 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 | 100.60493 | | | | 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 | 100.52493 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.53404 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.53404 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.53404 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------|
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.54427 | | | | 0.00 | 0 | 0 |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.53469 | | | | 0.00 | 0 | 0 |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.53469 | | | | 0.00 | 0 | 0 |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.53469 | | | | 0.00 | 0 | 0 |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD19 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 |
| BAYD21 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 |
| BAYD31 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 |
| BAYD41 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 |
| BAYD51 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 |
| BAYD61 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC126 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.95233 | | | | 0.00 | 0 | 0 |
| Total BC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC126 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 101.45022 | | | | 0.00 | 0 | 10,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 100.82925 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.61500 | 8.61500 | 8.61500 | 99.07084 | | | | 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 | 10.02576 | 100.00000 | 10.00358 | | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.73677 | | | | 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 | 100.99049 | | | | 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 |
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 102.15724 | | | | 0.00 | 0 | 40,000,000 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 7.83500 | 104.57604 | 7.83500 | 104.55369 | | | | 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 | | | 9.53000 | 105.25808 | 9.53000 | 105.23115 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 102.42558 | | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 9.43500 | 109.77212 | 9.43500 | 109.74433 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.23203 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 9.23000 | 104.82296 | 9.23000 | 104.79698 | | | | 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 | 105.04455 | | | | 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 | | | 10.01000 | 105.30993 | 10.01000 | 105.28167 | | | | 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 | 105.49450 | | | | 0.00 | 0 | 250,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 8.43500 | 109.57257 | 8.43500 | 109.54798 | | | | 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 | 106.28907 | | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 104.63538 | | | | 0.00 | 0 | 110,000,000 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 101.49327 | | | | 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 | 107.50926 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.19160 | | | | 0.00 | 0 | 0 |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 103.66500 | | | | 0.00 | 0 | 0 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 0 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 107.56085 | | | | 0.00 | 0 | 40,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.74143 | | | | 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 | 101.54271 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 101.45203 | | | | 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 | 101.37850 | | | | 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 | | | 8.17500 | 106.21956 | 8.17500 | 106.19619 | | | | 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 | 100.83965 | | | | 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 | 100.65483 | | | | 0.00 | 0 | 0 |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | 0 |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.72648 | | | | 0.00 | 0 | 0 |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | 0 |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.48310 | | | | 0.00 | 0 | 0 |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.99354 | | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0:On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.04910 | | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0:On 21/02/2023 Spot Bond | | | | | 0.00000 | 101.42320 | | | | 0.00 | 0 | 0 |

| Contract 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 |
| BNPP0:On 05/01/2025 Spot Bond | | | | | 0.00000 | 100.25328 | | | | 0.00 | 0 | 0 |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0:On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.53753 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0:On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.01423 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0:On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.51581 | | | | 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 | 99.97470 | | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1:On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.45511 | | | | 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 | 100.49408 | | | | 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 | 99.84038 | | | | 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 | 99.83698 | | | | 0.00 | 0 | 0 |
| Total BPPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1:On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.20685 | | | | 0.00 | 0 | 0 |
| Total BPPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1:On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.25943 | | | | 0.00 | 0 | 0 |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF2:On 19/11/2024 Spot Bond | | | | | 0.00000 | 101.28890 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A1L 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 |
| BS2A2L 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 |
| BS2B1L On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1L On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.46941 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.46407 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.62714 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 7.75000 | 101.84955 | 7.75000 | 101.82844 | | | | 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 | 102.89684 | | | | 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 | | | 7.75500 | 106.23095 | 7.75500 | 106.20874 | | | | 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 | 101.90835 | | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.26365 | | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.84673 | | | | 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 | | | 9.56000 | 109.44651 | 9.56000 | 109.41859 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 9.36000 | 109.07955 | 9.36000 | 109.05229 | | | | 0.00 | 0 | 600,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 9.15000 | 111.86892 | 9.15000 | 111.84142 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.61000 | 102.91874 | 9.61000 | 102.89249 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26190 | 10.00000 | 102.23520 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.76534 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 103.24911 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.68050 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 99.83231 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 100.67672 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.86748 | | | | 0.00 | 0 | 0 |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR39U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.56265 | | | | 0.00 | 0 | 0 |
| Total CGR41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR41 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 102.23267 | | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 102.00683 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.26461 | | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 102.17460 | | | | 0.00 | 0 | 0 |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR45 | | | | | | | | | | 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 |
| CLA4U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA4U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA5U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA5U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA6U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA6U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC2U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 100.38006 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 155.65608 | 3.14000 | 155.56529 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 4.27500 | 4.27500 | 4.27500 | 152.15238 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.62338 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.02500 | 100.45605 | 10.02500 | 100.42906 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 10.54500 | 101.96577 | 10.54500 | 101.93700 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.71064 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.58968 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.05772 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 9.20500 | 107.97019 | 9.20500 | 107.94350 | | | | 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 | 101.99830 | | | | 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 | | | 11.34500 | 109.48793 | 11.34500 | 109.45475 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.07450 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 102.00471 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.11371 | | | | 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 | | | 8.03000 | 105.21765 | 8.03000 | 105.19489 | | | | 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 | 101.97780 | 10.98000 | 101.94787 | | | | 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 | 103.53227 | 11.00000 | 103.50183 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.70184 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 11.13500 | 107.07708 | 11.13500 | 107.04520 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.76336 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.63196 | | | | 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 | 102.12322 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.63559 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.72864 | | | | 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 | 100.93908 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.53575 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.52732 | | | | 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 | 100.63548 | | | | 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 | 99.59605 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.63897 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | | 0.00000 | 103.69263 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.10698 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.90232 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 100.26036 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.16675 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.72984 | | | | 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 | 99.85640 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.64564 | | | | 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 | 100.76477 | | | | 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 | 103.54962 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.64944 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.54400 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 105.56000 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.64600 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.62308 | | | | 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 | 105.21900 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.91093 | | | | 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 | 151.46200 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.11900 | | | | 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 | 107.66900 | | | | 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 | 108.13500 | | | | 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 | 152.44800 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.69846 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.66701 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 102.58979 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | | 0.00000 | 154.21600 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 7.93000 | 105.93439 | 7.93000 | 105.91175 | | | | 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 | | | 4.57500 | 158.22600 | 4.57500 | 158.20654 | | | | 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 | | | 6.80000 | 117.91505 | 6.80000 | 117.89364 | | | | 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 | | | 7.04000 | 116.62799 | 7.04000 | 116.60606 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.78728 | | | | 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 | 101.44547 | | | | 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 | 101.78753 | | | | 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 | 101.17483 | | | | 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 | 104.04442 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 16/02/2022 Spot Bond | | | 9.20000 | 108.01418 | 9.20000 | 107.98777 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 8.63500 | 106.15028 | 8.63500 | 106.12563 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 14/03/2020 Spot Bond | | | | | 0.00000 | 100.68224 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.43870 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.38205 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.29495 | | | | 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 | 101.54872 | | | | 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 | 101.23412 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.70541 | | | | 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 | 30.35917 | 100.00000 | 30.29162 | | | | 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 20/05/2021 Spot Bond | | | | | 0.00000 | 101.45252 | | | | 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 | 102.69654 | | | | 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 | 102.30535 | | | | 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 | | | 8.13000 | 103.78455 | 8.13000 | 103.76195 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.09359 | | | | 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 | | | 11.63500 | 103.01391 | 11.63500 | 103.36542 | | | | 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 | | | 8.43500 | 105.87123 | 8.43500 | 105.84747 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.44848 | | | | 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 | 101.29332 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.70495 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 29/08/2020 Spot Bond | | | | | 0.00000 | 101.10470 | | | | 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 | | | 8.83500 | 108.29848 | 8.83500 | 108.27276 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.46791 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 103.04082 | | | | 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 | 101.37316 | | | | 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 | 100.02373 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.04750 | | | | 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 | 100.04931 | | | | 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 | 100.04931 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 99.80046 | | | | 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 | 101.09199 | | | | 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 | 101.37595 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.04658 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 98.87364 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 15/09/2022 Spot Bond | | | 9.96000 | 103.33901 | 9.96000 | 103.31143 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 30/10/2022 Spot Bond | | | 10.01000 | 102.10342 | 10.01000 | 102.07618 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.31344 | | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 30/06/2022 Spot Bond | | | 9.60000 | 100.43648 | 9.60000 | 101.84772 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.82646 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.67065 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.17377 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.52568 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 103.23903 | 9.20000 | 103.21351 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 99.79929 | | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.92913 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.28811 | | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN528 On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.28754 | | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.98851 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.79257 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.82646 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.74126 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN532 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.67066 | | | | 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 | 99.88182 | | | | 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 | | | 9.84000 | 9.84000 | 9.84000 | 102.04712 | | | | 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 | 98.04937 | | | | 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 | 99.72551 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN537 On 16/08/2023 Spot Bond | | | | | 0.00000 | 101.48507 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.84164 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN539 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.94807 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 120.28800 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.08331 | | | | 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 |
| CLN542 On 07/06/2023 Spot Bond | | | | | 0.00000 | 108.50800 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN543 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.33818 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN544 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.94888 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN545 On 21/08/2026 Spot Bond | | | 9.31000 | 107.45425 | 9.31000 | 107.42768 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN546 On 29/03/2025 Spot Bond | | | 9.36000 | 105.85937 | 9.36000 | 105.83277 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN547 On 12/11/2025 Spot Bond | | | 9.45000 | 104.91148 | 9.45000 | 104.88487 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN548 On 07/12/2025 Spot Bond | | | 4.83000 | 4.83000 | 4.83000 | 104.91960 | | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN549 On 18/04/2028 Spot Bond | | | | | 0.00000 | 263.26306 | | | | 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 | | | 4.83000 | 4.83000 | 4.83000 | 104.91870 | | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN550 On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.11900 | | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN551 On 20/12/2023 Spot Bond | | | | | 0.00000 | 121.26700 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN552 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN553 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.27063 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN554 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.86209 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.53771 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.54124 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.25817 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.94401 | | | | 0.00 | 0 | 0 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 111.15100 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.60926 | | | | 0.00 | 0 | 0 |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 12/11/2025 Spot Bond | | | 10.16000 | 101.17708 | 10.16000 | 101.75775 | | | | 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 | | | 9.31000 | 106.61971 | 9.31000 | 105.51605 | | | | 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 | 101.66457 | | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.26649 | | | | 0.00 | 0 | 0 |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.94266 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.03804 | | | | 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 | 101.54736 | | | | 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 | 101.64908 | | | | 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 | 101.66621 | | | | 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 | | | 9.54000 | 104.76045 | 9.54000 | 103.66018 | | | | 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 | 101.59347 | | | | 0.00 | 0 | 0 |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.59424 | | | | 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 | 101.55267 | | | | 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 | 100.70966 | | | | 0.00 | 0 | 0 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.96400 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.71251 | | | | 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 | 99.88497 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.32729 | | | | 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 | 100.05116 | | | | 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 | 101.57408 | | | | 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 | 101.04155 | | | | 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 | 100.79370 | | | | 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 | 99.89253 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.02358 | | | | 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 | 101.44290 | | | | 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 | 100.88658 | | | | 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 | 100.66665 | | | | 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 | 100.68071 | | | | 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 | 100.78356 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.86737 | | | | 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 | | | 5.02000 | 123.08173 | 5.02000 | 100.81120 | | | | 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 | 101.24434 | | | | 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 | 100.94423 | | | | 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 | 100.44987 | | | | 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 | 101.24434 | | | | 0.00 | 0 | 0 |
| 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 | 102.68875 | | | | 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 | 100.31509 | | | | 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 | 100.83598 | | | | 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 | 100.68071 | | | | 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 | 100.68071 | | | | 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 | 100.99941 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN602 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 103.86395 | | | | 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 | 101.62081 | | | | 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 | 101.48915 | | | | 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 | 100.02634 | | | | 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 | 99.95294 | | | | 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 | 101.30210 | | | | 0.00 | 0 | 0 |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 101.96030 | 9.32000 | 101.93494 | | | | 0.00 | 0 | 0 |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN610 On 23/07/2022 Spot Bond | | | | | 0.00000 | 101.95292 | | | | 0.00 | 0 | 0 |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.02621 | | | | 0.00 | 0 | 0 |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.89941 | | | | 0.00 | 0 | 0 |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 101.27286 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.04144 | | | | 0.00 | 0 | 0 |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN614 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.35568 | | | | 0.00 | 0 | 0 |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN615 On 20/12/2029 Spot Bond | | | | | 0.00000 | 100.75072 | | | | 0.00 | 0 | 0 |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.66702 | | | | 0.00 | 0 | 0 |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.69509 | | | | 0.00 | 0 | 0 |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN618 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.02355 | | | | 0.00 | 0 | 0 |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.75884 | | | | 0.00 | 0 | 0 |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN620 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.75476 | | | | 0.00 | 0 | 0 |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN621 On 28/04/2021 Spot Bond | | | | | 0.00000 | 101.64990 | | | | 0.00 | 0 | 0 |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.77177 | | | | 0.00 | 0 | 0 |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.65658 | | | | 0.00 | 0 | 0 |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN624 On 25/01/2023 Spot Bond | | | 8.56500 | 105.11990 | 8.56500 | 105.06340 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.51490 | | | | 0.00 | 0 | 0 |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.61193 | | | | 0.00 | 0 | 0 |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN627 On 31/07/2034 Spot Bond | | | 11.42500 | 88.42700 | 11.42500 | 88.95839 | | | | 0.00 | 0 | 0 |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN628 On 20/11/2021 Spot Bond | | | | | 0.00000 | 101.23945 | | | | 0.00 | 0 | 0 |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN629 On 19/08/2025 Spot Bond | | | 10.01000 | 100.59957 | 10.01000 | 101.68340 | | | | 0.00 | 0 | 0 |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN630 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.27674 | | | | 0.00 | 0 | 0 |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN631 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.09399 | | | | 0.00 | 0 | 0 |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN632 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.16982 | | | | 0.00 | 0 | 0 |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN633 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.82210 | | | | 0.00 | 0 | 0 |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN634 On 18/04/2028 Spot Bond | | | 8.61500 | 99.09367 | 8.61500 | 99.07084 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.64247 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.43372 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total CLNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF16 | | | | | | | | | 0.00 | 0 | 0 |
| COJ05 On 05/06/2023 Spot Bond | | | 8.17500 | 113.09017 | 8.17500 | 113.06541 | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 0 |
| COJ07 On 23/03/2021 Spot Bond | | | 8.11000 | 106.33846 | 8.11000 | 106.31523 | | | 0.00 | 0 | 100,000,000 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COJ08 On 22/06/2026 Spot Bond | | | 9.87000 | 108.18321 | 9.87000 | 108.15474 | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 8.61500 | 106.66752 | 8.61500 | 106.64294 | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 9.27000 | 102.15226 | 9.27000 | 102.12699 | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 10.87000 | 99.31343 | 10.87000 | 99.28471 | | | 0.00 | 0 | 420,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 420,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 420,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 10.96000 | 92.97103 | 10.96000 | 92.94393 | | | 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 | | | 11.25000 | 11.25000 | 11.25000 | 99.43358 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.67379 | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.99648 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CSA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.57169 | | | | 0.00 | 0 | 0 |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.39718 | | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.42301 | | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.78627 | | | | 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 | 101.43390 | | | | 0.00 | 0 | 0 |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 11/09/2020 Spot Bond | | | | | 0.00000 | 100.82708 | | | | 0.00 | 0 | 0 |
| Total DENG92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG92 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.53032 | | | | 0.00 | 0 | 0 |
| Total DENG93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG93 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 27/09/2020 Spot Bond | | | | | 0.00000 | 100.44871 | | | | 0.00 | 0 | 0 |
| Total DENG94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG94 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 11/12/2020 Spot Bond | | | | | 0.00000 | 100.82710 | | | | 0.00 | 0 | 0 |
| Total DENG97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG97 | | | | | | | | | | 0.00 | 0 | 0 |
| DNG95 On 27/09/2022 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 DNG95U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG95U | | | | | | | | | 0.00 | 0 | 0 |
| DNG96 On 27/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DNG96U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG96U | | | | | | | | | 0.00 | 0 | 0 |
| DOL01: On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.19173 | | | 0.00 | 0 | 0 |
| Total DOL012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | 0.00 | 0 | 0 |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.27549 | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.90877 | | | 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 | | | 9.28000 | 9.28000 | 9.28000 | 106.08059 | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.55375 | | | 0.00 | 0 | 0 |
| Total DSY04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY04 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 7.88000 | 102.22157 | 7.88000 | 102.19999 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 6.39500 | 104.32289 | 6.39500 | 104.30468 | | 639,500,000,000,000.00 | 100,000,000,000 | 50,000,000,000 | |
| Total DV22 SPOT | | | | | | | | 19,500,000,000,000.00 | 100,000,000,000 | 50,000,000,000 | |
| Total For DV22 | | | | | | | | 19,500,000,000,000.00 | 100,000,000,000 | 50,000,000,000 | |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 98.77164 | 100.00000 | 98.51708 | | 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 | | | 8.01500 | 109.21757 | 8.01500 | 109.19425 | | 48,803,335,000.00 | 6,089,000 | 1,793,044,500 | |
| Total DV23 SPOT | | | | | | | | 48,803,335,000.00 | 6,089,000 | 1,793,044,500 | |
| Total For DV23 | | | | | | | | 48,803,335,000.00 | 6,089,000 | 1,793,044,500 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 20.87681 | 100.00000 | 20.83085 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 20.87681 | 100.00000 | 20.83085 | | 0.00 | 0 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| DV24 On 18/02/2024 Spot Bond | | | 8.33500 | 108.57705 | 8.33500 | 108.55295 | | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.95911 | 9.69000 | 103.93238 | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.95911 | 9.69000 | 103.93238 | | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.03500 | 98.84283 | 11.03500 | 98.81398 | | | | 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 | 104.12589 | 10.10000 | 104.09801 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.12589 | 10.10000 | 104.09801 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC03 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.61898 | | | | 0.00 | 0 | 0 |
| Total DVC031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC031 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20I On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.41903 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20C On 31/08/2020 Spot Bond | | | | | 0.00000 | 101.09651 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20I On 23/10/2020 Spot Bond | | | | | 0.00000 | 99.98880 | | | | 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 | 101.11371 | | | | 0.00 | 30,500,000,000 | 30,500,000,000 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 30,500,000,000 | 30,500,000,000 |
| Total For DVF21 | | | | | | | | | | 0.00 | 30,500,000,000 | 30,500,000,000 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.85147 | | | | 0.00 | 0 | 8,000,000,000 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVF22I On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.72526 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22C On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.15124 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.19491 | | | | 0.00 | 0 | 50,000,000,000 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.75879 | | | | 0.00 | 0 | 0 |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.88013 | | | | 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 | 101.50306 | | | | 0.00 | 0 | 0 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF30L 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 | 100.95197 | | | | 0.00 | 0 | 0 |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2L On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.20684 | | | | 0.00 | 0 | 8,000,000,000 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVFB2L On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.51873 | | | | 0.00 | 50,000,000,000 | 50,000,000,000 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 50,000,000,000 | 50,000,000,000 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 50,000,000,000 | 50,000,000,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 75.21736 | 100.00000 | 75.05179 | | | | 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 | | | 8.08500 | 108.97612 | 8.08500 | 108.95265 | | | | 0.00 | 0 | 100,000,000 |
| Total E174 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For E174 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| E175 On 01/08/2021 Spot Bond | | | 8.13500 | 113.78947 | 8.13500 | 113.76482 | | | | 0.00 | 0 | 100,000,000 |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For E175 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ECN20 On 14/03/2020 Spot Bond | | | 7.74000 | 103.55141 | 7.74000 | 103.52972 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 7.84000 | 107.02854 | 7.84000 | 107.00593 | | | | 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 | | | 8.74500 | 107.49373 | 8.74500 | 107.46845 | | | | 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 | | | 4.90500 | 102.71694 | 4.90500 | 102.70327 | | | | 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 | | | 4.65500 | 92.93897 | 4.65500 | 92.92735 | | | | 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 | 128.71199 | 2.25000 | 128.70417 | | | | 0.00 | 0 | 0 |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 4.60000 | 128.50995 | 4.60000 | 128.49390 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 4.63000 | 113.95370 | 4.63000 | 113.93938 | | | | 0.00 | 0 | 10,000,000 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| EL30 On 29/07/2030 Spot Bond | | | 4.47000 | 114.09527 | 4.47000 | 114.08156 | | | | 0.00 | 0 | 70,000,000 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| EL31 On 02/06/2031 Spot Bond | | | 4.56500 | 103.50120 | 4.56500 | 103.48843 | | | | 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 | | | 4.62500 | 94.70984 | 4.62500 | 94.69807 | | | | 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 | 128.71199 | 2.25000 | 128.70417 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 115.95558 | | | | 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 | 114.12022 | | | | 0.00 | 0 | 0 |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 7.56000 | 106.46743 | 7.56000 | 106.44596 | | | | 0.00 | 0 | 20,000,000 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| EMM02 On 11/03/2021 Spot Bond | | | 7.72500 | 106.95801 | 7.72500 | 106.93574 | | | | 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 | | | 9.96000 | 102.29489 | 9.96000 | 102.26758 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.83500 | 10.83500 | 10.83500 | 96.07228 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.88500 | 10.88500 | 10.88500 | 101.79465 | | | | 0.00 | 0 | 666,666,600 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666,600 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,600 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 100.96732 | | | | 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 | | | 9.96000 | 9.96000 | 9.96000 | 101.84557 | | | | 0.00 | 0 | 0 |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 17/07/2032 Spot Bond | | | 11.15000 | 11.15000 | 11.15000 | 82.85501 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 102.28838 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01: On 23/04/2021 Spot Bond | | | | | 0.00000 | 102.12762 | | | | 0.00 | 0 | 0 |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 100.93305 | | | | 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 | 101.06574 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX05 On 01/05/2020 Spot Bond | | | | | 0.00000 | 101.87531 | | | | 0.00 | 0 | 0 |
| Total ENX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX05 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX06 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.77600 | | | | 0.00 | 0 | 0 |
| Total ENX06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 101.02884 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.12078 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 102.10219 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.62854 | | | | 0.00 | 0 | 0 |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.02214 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.84432 | | | | 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 | 100.85934 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.78418 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.79429 | | | | 0.00 | 0 | 0 |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF019 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.59388 | | | | 0.00 | 0 | 0 |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF020 On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04U On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05U On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF08U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF08U On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF09U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF09U On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF10U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF10U On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF11U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF11U On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF12U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF13L On 28/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF13U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.92563 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 12/03/2020 Spot Bond | | | | | 0.00000 | 100.69054 | | | | 0.00 | 0 | 0 |
| Total EPFC44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC44 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4: On 07/11/2020 Spot Bond | | | | | 0.00000 | 101.47827 | | | | 0.00 | 0 | 0 |
| Total EPFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 100.11122 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 102.12339 | | | | 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 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00: On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.99403 | | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00: On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.01141 | | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00: On 16/04/2025 Spot Bond | | | | | 0.00000 | 99.97808 | | | | 0.00 | 0 | 0 |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT01L 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 | 101.36676 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|----------------------|---------------|
| Total ERS3B6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B6 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.32728 | | | 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 | 101.42985 | | | 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 | 101.33516 | | | 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 | 102.26200 | 10.00000 | 102.23500 | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.68890 | | | 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 | 101.32729 | | | 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 | 101.37459 | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.31470 | | | 0.00 | 0 | 0 |
| Total ERSA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA26 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2022 Spot Bond | | | | | 0.00000 | 101.29569 | | | 0.00 | 0 | 0 |
| Total ERSA27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA27 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 8.21500 | 104.45640 | 8.21500 | 104.43356 | | 69,111,152,000.00 | 8,412,800 | 3,704,206,400 | |
| Total ES23 SPOT | | | | | | | | 69,111,152,000.00 | 8,412,800 | 3,704,206,400 | |
| Total For ES23 | | | | | | | | 69,111,152,000.00 | 8,412,800 | 3,704,206,400 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 99.76163 | 10.00000 | 99.73519 | | 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 | | | 9.39000 | 95.12708 | 9.39000 | 95.10323 | | 158,713,536,000.00 | 16,902,400 | 6,790,866,400 | |

| 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 ES26 SPOT | | | | | | | | | 158,713,536,000.00 | 16,902,400 | 6,790,866,400 |
| Total For ES26 | | | | | | | | | 158,713,536,000.00 | 16,902,400 | 6,790,866,400 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.25507 | 7.85000 | 102.23356 | | | 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 | | | 11.00000 | 78.06162 | 10.93500 | 78.41174 | | 179,753,200,000.00 | 16,341,200 | 604,300,000 | |
| Total ES33 SPOT | | | | | | | | | 179,753,200,000.00 | 16,341,200 | 604,300,000 |
| Total For ES33 | | | | | | | | | 179,753,200,000.00 | 16,341,200 | 604,300,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.51919 | 7.50000 | 102.49845 | | | 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 | | | 11.24000 | 79.65552 | 11.24000 | 79.63172 | | 121,886,560,000.00 | 10,844,000 | 1,235,422,000 | |
| Total ES42 SPOT | | | | | | | | | 121,886,560,000.00 | 10,844,000 | 1,235,422,000 |
| Total For ES42 | | | | | | | | | 121,886,560,000.00 | 10,844,000 | 1,235,422,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.90569 | 8.50000 | 101.88252 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| ESF01L On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF01U | | | | | | | | | 0.00 | 0 | 0 |
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 99.96373 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.77105 | | | 0.00 | 0 | 0 |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | 0 |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.79236 | | | 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 | 100.62175 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.64255 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 12.87801 | 100.00000 | 12.84681 | | | | 0.00 | 0 | 0 |
| Total FFA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 20.89643 | 100.00000 | 20.84580 | | | | 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 |
| 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 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.63858 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 101.49136 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.59777 | | | | 0.00 | 0 | 10,000,000 |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.31210 | | | | 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 | 101.42002 | | | | 0.00 | 0 | 0 |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.46142 | | | | 0.00 | 0 | 0 |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 101.84966 | | | | 0.00 | 0 | 0 |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC33 On 03/06/2020 Spot Bond | | | | | 0.00000 | 100.95909 | | | | 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 | 101.39241 | | | | 0.00 | 0 | 0 |
| Total FIFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FNTF10 On 28/01/2020 Spot Bond | | | | | 0.00000 | 103.41849 | | | | 0.00 | 0 | 0 |
| Total FNTF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTF10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTG10 On 10/03/2020 Spot Bond | | | | | 0.00000 | 102.66200 | | | | 0.00 | 0 | 0 |
| Total FNTG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTG10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTH10 On 08/04/2020 Spot Bond | | | | | 0.00000 | 101.98953 | | | | 0.00 | 0 | 0 |
| Total FNTH10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTH10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTI10 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.96197 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FNTI10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTI10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ001 On 17/01/2020 Spot Bond | | | | | 0.00000 | 103.72263 | | | | 0.00 | 0 | 0 |
| Total FNZ001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ001 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 102.46463 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 9.93000 | 9.93000 | 9.93000 | 101.26839 | | | | 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 | 101.49425 | | | | 0.00 | 0 | 250,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.24507 | | | | 0.00 | 0 | 130,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 104.11217 | | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 103.23557 | | | | 0.00 | 0 | 160,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 9.93000 | 105.89368 | 9.93000 | 105.86565 | | | | 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 | 102.46307 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 105.42743 | | | | 0.00 | 0 | 3,904,400,000 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | 3,904,400,000 |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | 3,904,400,000 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 106.57531 | | | | 0.00 | 0 | 40,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 104.65580 | | | | 0.00 | 0 | 20,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 104.44058 | | | | 0.00 | 0 | 200,000,000 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 103.36325 | | | | 0.00 | 0 | 210,000,000 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.14625 | | | | 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 | | | 9.99000 | 102.12956 | 9.99000 | 102.10237 | | | | 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 | | | 3.67500 | 161.00228 | 3.67500 | 160.98633 | | | | 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 | | | 4.10000 | 4.10000 | 4.10000 | 290.77458 | | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 132.01679 | | | | 0.00 | 0 | 10,000,000 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.48000 | 176.55514 | 4.48000 | 176.53374 | | | | 0.00 | 0 | 90,000,000 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.60000 | 4.60000 | 4.60000 | 93.78877 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.74500 | 4.74500 | 4.74500 | 203.59700 | | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.28000 | 84.70205 | 5.28000 | 84.68999 | | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.17000 | 86.25595 | 5.17000 | 86.24385 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.78000 | 7.78000 | 7.78000 | 92.97455 | | | | 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 | | | 8.52000 | 8.52000 | 8.52000 | 67.05707 | | | | 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 | | | 8.56000 | 8.56000 | 8.56000 | 66.29379 | | | | 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 | | | 5.20000 | 5.20000 | 5.20000 | 126.90753 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.56590 | | | | 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 | 96.61839 | | | | 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 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 101.65094 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.66187 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 4.38500 | 158.80697 | 4.38500 | 158.78824 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | | 0.00000 | 101.35799 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 5.24500 | 156.19887 | 5.24500 | 156.17688 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.97825 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.33034 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 109.43367 | | | | 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 | 103.41494 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 19/10/2020 Spot Bond | | | | | 0.00000 | 109.65076 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | | 0.00000 | 109.14248 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.43677 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC241 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.38853 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC242 On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.74629 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.21969 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC244 On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.74888 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.79973 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.30686 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | | 0.00000 | 102.31146 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 19/10/2020 Spot Bond | | | | | 0.00000 | 108.65254 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.80039 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.76503 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.70593 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.50413 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 17/07/2027 Spot Bond | | | | | 0.00000 | 101.86287 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.43102 | | | | 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 | 101.81449 | | | | 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 | 100.02170 | | | | 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 | 100.04439 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.20220 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.76602 | | | | 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 | 104.53302 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.88300 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 104.39289 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 101.99088 | 9.80000 | 101.96407 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.79718 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.79902 | | | | 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 | 100.96545 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.41206 | | | | 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 | 101.29640 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.68111 | | | | 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 | 106.97623 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.91919 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.90089 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.70434 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC285 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 105.11246 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC286 On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.81393 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC287 On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.81393 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC288 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.62300 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.70215 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC290 On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.12322 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC291 On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 100.63014 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC292 On 18/04/2021 Spot Bond | | | | | 0.00000 | 99.89480 | | | | 0.00 | 0 | 0 |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC293 On 18/04/2021 Spot Bond | | | | | 0.00000 | 99.89614 | | | | 0.00 | 0 | 0 |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC294 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.55434 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC295 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.50207 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.51893 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC297 On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 101.33812 | | | | 0.00 | 0 | 0 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC298 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.75092 | | | | 0.00 | 0 | 0 |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC299 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.72333 | | | | 0.00 | 0 | 0 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC300 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.93777 | | | | 0.00 | 0 | 0 |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC301 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.75603 | | | | 0.00 | 0 | 0 |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC302 On 31/05/2024 Spot Bond | | | | | 0.00000 | 104.76762 | | | | 0.00 | 0 | 0 |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC303 On 28/12/2020 Spot Bond | | | | | 0.00000 | 100.34976 | | | | 0.00 | 0 | 0 |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC304 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.88533 | | | | 0.00 | 0 | 0 |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.11694 | | | | 0.00 | 0 | 0 |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC306 On 12/08/2020 Spot Bond | | | | | 0.00000 | 101.37590 | | | | 0.00 | 0 | 0 |
| Total FRC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC307 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC307 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.52036 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC308(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.61456 | | | | 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 | 100.67261 | | | | 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 | 100.35000 | | | | 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 | 100.06000 | | | | 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 | 100.71600 | | | | 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 | 102.57000 | | | | 0.00 | 0 | 0 |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC315(On 13/10/2026 Spot Bond | | | | | 0.00000 | 103.18550 | | | | 0.00 | 0 | 0 |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC316(On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.73913 | | | | 0.00 | 0 | 0 |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC317(On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.87528 | | | | 0.00 | 0 | 0 |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC318(On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.66702 | | | | 0.00 | 0 | 0 |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC319(On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.71580 | | | | 0.00 | 0 | 0 |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC320(On 23/10/2020 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 FRC320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC320 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 24/10/2020 Spot Bond | | | | | 0.00000 | 102.00040 | | | | 0.00 | 0 | 0 |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.80523 | | | | 0.00 | 0 | 0 |
| Total FRC322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC322 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.72711 | | | | 0.00 | 0 | 0 |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.67735 | | | | 0.00 | 0 | 0 |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.30112 | | | | 0.00 | 0 | 0 |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.71606 | | | | 0.00 | 0 | 0 |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.35740 | | | | 0.00 | 0 | 0 |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC32 On 27/12/2022 Spot Bond | | | | | 0.00000 | 101.00686 | | | | 0.00 | 0 | 0 |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 5.02500 | 5.02500 | 5.02500 | 156.83964 | | | | 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 | | | 4.96500 | 4.96500 | 4.96500 | 157.02103 | | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 4.94500 | 4.94500 | 4.94500 | 157.08154 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD16 On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| 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 |
| FRD33I On 24/06/2024 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 FRD33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD33U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD35I On 31/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD35U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 5.30500 | 85.41473 | 5.30500 | 85.40237 | | | | 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 | | | 4.88500 | 101.78107 | 4.88500 | 101.76773 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.71353 | | | | 0.00 | 0 | 0 |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.79384 | | | | 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 | 101.18741 | | | | 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 | 101.91296 | | | | 0.00 | 0 | 640,000,000 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 640,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 640,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.86173 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.39238 | | | | 0.00 | 0 | 0 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.17188 | | | | 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 | 102.07693 | | | | 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 | 105.26508 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total FRJ27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 102.67959 | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| FRS10 On 15/01/2024 Spot Bond | | | 4.11800 | 4.11800 | 4.11800 | 106.79335 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 4.47500 | 4.47500 | 4.47500 | 107.63114 | | | 0.00 | 0 | 10,000,000 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 102.11468 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.84043 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 4.61500 | 105.59683 | 4.61500 | 105.58374 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 07/12/2033 Spot Bond | | | 4.59500 | 206.89630 | 4.59500 | 206.87063 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 4.75500 | 103.59686 | 4.75500 | 103.58364 | | | 0.00 | 0 | 70,000,000 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| FRS11 On 07/12/2033 Spot Bond | | | 4.62500 | 4.62500 | 4.62500 | 206.21082 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2025 Spot Bond | | | 4.75000 | 129.60014 | 4.75000 | 129.58361 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 119.80432 | 3.70500 | 119.79237 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 4.75500 | 103.59686 | 4.75500 | 103.58364 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 4.74500 | 203.62310 | 4.74500 | 203.59700 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.79500 | 202.54601 | 4.79500 | 202.51980 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 4.28000 | 165.18162 | 4.28000 | 132.44797 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 4.82500 | 201.90309 | 4.82500 | 201.87681 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 4.75500 | 103.59686 | 4.75500 | 103.58364 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 5.50000 | 164.20197 | 5.50000 | 164.17763 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 5.50500 | 93.64048 | 5.50500 | 93.62667 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 5.02000 | 169.88690 | 5.02000 | 169.86388 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 5.08000 | 169.16404 | 5.08000 | 169.14084 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 5.33500 | 191.34486 | 5.33500 | 191.31734 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 24/03/2020 Spot Bond | | | | | 0.00000 | 117.56918 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 5.43500 | 94.51830 | 5.43500 | 94.50452 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 4.75500 | 4.75500 | 4.75500 | 103.58364 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 4.75500 | 103.59686 | 4.75500 | 103.58364 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/03/2028 Spot Bond | | | 4.89000 | 171.46537 | 4.89000 | 171.44271 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 07/12/2033 Spot Bond | | | 5.10500 | 196.02082 | 5.10500 | 195.99384 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 31/03/2028 Spot Bond | | | 5.02000 | 169.88690 | 5.02000 | 169.86388 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 5.02000 | 169.88690 | 5.02000 | 169.86388 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 5.31000 | 166.42564 | 5.31000 | 166.40180 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 5.05000 | 127.80977 | 5.05000 | 127.79245 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 4.08500 | 159.72985 | 4.08500 | 159.71231 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 5.37000 | 165.71971 | 5.37000 | 165.69571 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15(On 31/03/2028 Spot Bond | | | 5.41000 | 165.25100 | 5.41000 | 165.22687 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15(On 31/01/2025 Spot Bond | | | 5.02000 | 127.98753 | 5.02000 | 127.97029 | | | | 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 | | | 4.83000 | 172.19956 | 4.83000 | 172.17710 | | | | 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 | | | 5.42000 | 5.42000 | 5.42000 | 165.10991 | | | | 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 | 12.17909 | | | | 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 | 14.50609 | | | | 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 | 17.83307 | | | | 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 | 20.35276 | | | | 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 | 11.17571 | | | | 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 | 12.92565 | | | | 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 | 15.72882 | | | | 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 | 17.85385 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2022 Spot Bond | | | | | 0.00000 | 9.95784 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 9.96782 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 9.57209 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 14.99076 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 99.97810 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 99.97659 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 13.75131 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 13.75130 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 19/07/2024 Spot Bond | | | | | 0.00000 | 17.15875 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.67695 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.48171 | | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS182 On 04/10/2021 Spot Bond | | | | | 0.00000 | 109.25398 | | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS183 On 16/11/2023 Spot Bond | | | | | 0.00000 | 114.26144 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 117.16909 | | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 124.96610 | | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 119.09011 | | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 19/03/2020 Spot Bond | | | | | 0.00000 | 103.31931 | | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS192 On 23/03/2020 Spot Bond | | | | | 0.00000 | 114.07983 | | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS193 On 19/06/2026 Spot Bond | | | | | 0.00000 | 51.12437 | | | | 0.00 | 0 | 0 |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 49.73196 | | | | 0.00 | 0 | 0 |
| Total FRS195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS195 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.57242 | | | | 0.00 | 0 | 0 |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS197 On 03/08/2020 Spot Bond | | | | | 0.00000 | 108.39824 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS198 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.71756 | | | | 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 | 101.55001 | | | | 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 | 101.20236 | | | | 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 | 105.36706 | | | | 0.00 | 0 | 0 |
| Total FRS203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS204 On 11/09/2020 Spot Bond | | | | | 0.00000 | 103.00691 | | | | 0.00 | 0 | 0 |
| Total FRS204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS205 On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.75263 | | | | 0.00 | 0 | 0 |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.02243 | | | | 0.00 | 0 | 0 |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS207 On 16/11/2020 Spot Bond | | | | | 0.00000 | 99.30771 | | | | 0.00 | 0 | 0 |
| Total FRS207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS208 On 16/11/2020 Spot Bond | | | | | 0.00000 | 102.04152 | | | | 0.00 | 0 | 0 |
| Total FRS208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS209 On 18/11/2024 Spot Bond | | | | | 0.00000 | 101.35228 | | | | 0.00 | 0 | 0 |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS210 On 22/05/2020 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 FRS210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 292.80530 | | | | 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 | | | 3.79000 | 3.79000 | 3.79000 | 293.92943 | | | | 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 | | | 4.51000 | 4.51000 | 4.51000 | 286.66428 | | | | 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 | | | 3.87500 | 160.37997 | 3.87500 | 160.36323 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 101.84266 | | | | 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 | | | 3.57500 | 161.31459 | 3.57500 | 161.29905 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.70246 | | | | 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 | | | 4.45500 | 100.21019 | 4.45500 | 100.19820 | | | | 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 | | | 4.11500 | 73.06953 | 4.11500 | 105.67281 | | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 4.21000 | 4.21000 | 4.21000 | 132.88075 | | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 4.24000 | 4.24000 | 4.24000 | 132.69506 | | | | 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 | | | 4.70000 | 4.70000 | 4.70000 | 284.78317 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 7.28500 | 103.53196 | 7.28500 | 103.51172 | | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 7.80500 | 7.80500 | 7.80500 | 102.76951 | | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 8.21100 | 111.14339 | 8.21100 | 111.11895 | | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX25 On 26/07/2025 Spot Bond | | | 8.28500 | 106.13363 | 8.28500 | 110.97340 | | | | 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 | | | 8.56500 | 107.44989 | 8.56500 | 107.42527 | | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 8.64000 | 111.77855 | 8.64000 | 111.75258 | | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX28 On 26/07/2028 Spot Bond | | | 8.94000 | 106.66923 | 8.94000 | 111.69067 | | | | 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 | | | 9.24000 | 107.76030 | 9.24000 | 107.73386 | | | | 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 | | | 9.47500 | 103.97267 | 9.47500 | 103.94653 | | | | 0.00 | 0 | 80,000,000 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 9.55000 | 109.97864 | 9.55000 | 109.95061 | | | | 0.00 | 0 | 90,000,000 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.78000 | 78.06115 | 10.78000 | 78.03877 | | | | 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 | 101.25313 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total FS3A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.30848 | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 101.15851 | | | | 0.00 | 0 | 0 |
| Total FS6A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.62249 | | | | 0.00 | 0 | 0 |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.52248 | | | | 0.00 | 0 | 0 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.26348 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.99081 | | | | 0.00 | 0 | 0 |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.02662 | | | | 0.00 | 0 | 0 |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | 0 |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.04835 | | | | 0.00 | 0 | 0 |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.05474 | | | | 0.00 | 0 | 0 |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 102.88961 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.88493 | | | | 0.00 | 13,200,000 | 6,600,000 |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 13,200,000 | 6,600,000 |
| Total For GBL04 | | | | | | | | | | 0.00 | 13,200,000 | 6,600,000 |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.71606 | | | | 0.00 | 0 | 0 |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.16130 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.17514 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.26507 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.37566 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | | 0.00000 | 101.44473 | | | | 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 |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.07523 | | | | 0.00 | 0 | 0 |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.09355 | | | | 0.00 | 0 | 0 |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.90324 | | | | 0.00 | 0 | 0 |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.93711 | | | | 0.00 | 0 | 0 |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.16788 | | | | 0.00 | 0 | 0 |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total GRB32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB32U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB33 On 03/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB33U | | | | | | | | | | 0.00 | 0 | 0 |
| GRL35 On 12/06/2029 Spot Bond | | | 4.20000 | 102.69807 | 4.20000 | 102.68641 | | | | 0.00 | 0 | 0 |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.22709 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.27464 | | | | 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 | 100.80944 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.16639 | | | | 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 | 101.81102 | | | | 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 | 100.12841 | | | | 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 | 101.11367 | | | | 0.00 | 0 | 4,000,000,000 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| GRT17 On 17/10/2023 Spot Bond | | | 8.67500 | 107.13530 | 8.67500 | 107.11044 | | | | 0.00 | 0 | 5,000,000,000 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.84186 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.60891 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.34664 | | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 9.76000 | 102.84497 | 9.76000 | 102.81820 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 99.97863 | | | | 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 | 101.19190 | | | | 0.00 | 0 | 10,000,000 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.39189 | | | | 0.00 | 0 | 700,000,000 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.24224 | | | | 0.00 | 0 | 2,000,000,000 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 102.17071 | | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.51767 | | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.78641 | | | | 0.00 | 0 | 0 |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.80581 | | | | 0.00 | 0 | 0 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 101.24779 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.08886 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 99.89407 | | | | 0.00 | 0 | 0 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.08463 | | | | 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 | 100.19952 | | | | 0.00 | 0 | 0 |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.43345 | | | | 0.00 | 0 | 0 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.34704 | | | | 0.00 | 0 | 0 |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.75097 | | | | 0.00 | 0 | 0 |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.24366 | | | | 0.00 | 0 | 0 |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.26496 | | | | 0.00 | 0 | 0 |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 101.29994 | | | | 0.00 | 0 | 0 |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | | 0.00 | 0 | 0 |
| H6T3U On 03/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total H6T3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H6T3U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T2U On 02/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T2U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T5U On 02/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T5U | | | | | | | | | | 0.00 | 0 | 0 |
| H8T2U On 20/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H8T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H8T2U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T4 On 26/02/2020 Spot Bond | | | | | 0.00000 | 102.00685 | | | | 0.00 | 0 | 0 |
| Total HC2T4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T4 | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 101.03680 | | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL02U On 31/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL02U | | | | | | | | | | 0.00 | 0 | 0 |
| HIL03U On 20/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL03U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 100.04434 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.04502 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.51104 | | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 100.38405 | | | | 0.00 | 0 | 0 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.83914 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.03543 | | | | 0.00 | 0 | 0 |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.85687 | | | | 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 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.47948 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.36204 | | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.34778 | | | | 0.00 | 0 | 0 |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.61205 | | | | 0.00 | 0 | 0 |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.13500 | 105.83459 | 7.13500 | 105.81443 | | | | 0.00 | 0 | 50,000,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 72.35989 | 100.00000 | 72.20062 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 4.41000 | 287.69462 | 4.41000 | 287.66033 | | | | 0.00 | 0 | 20,000,000 |

| 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 HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.60000 | 4.60000 | 4.60000 | 287.77844 | | | | 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 | | | 4.63500 | 77.60738 | 4.63500 | 95.14831 | | | | 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 | | | 10.86500 | 92.56610 | 10.86500 | 92.53948 | | | | 0.00 | 0 | 480,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 480,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 480,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 13.42456 | 100.00000 | 13.39500 | | | | 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 | | | 10.86500 | 92.24567 | 10.86500 | 92.21915 | | | | 0.00 | 0 | 2,500,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 13.42418 | 100.00000 | 13.39462 | | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 100.05610 | | | | 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 | 102.04642 | | | | 0.00 | 0 | 2,000,000,000 |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 101.09541 | | | | 0.00 | 0 | 0 |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 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 | | | 3.60000 | 136.73481 | 3.60000 | 136.72154 | | 413,856,000,000,000.00 | 114,960,000,000 | 433,054,751,300 | | |
| Total I2025 SPOT | | | | | | | | 13,856,000,000,000.00 | 114,960,000,000 | 433,054,751,300 | | |
| Total For I2025 | | | | | | | | 13,856,000,000,000.00 | 114,960,000,000 | 433,054,751,300 | | |
| I2029 On 31/03/2029 Spot Bond | | | 3.73000 | 100.71999 | 3.73000 | 100.70983 | | 149,496,908,000,000.00 | 40,079,600,000 | 127,620,400,000 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| Total I2029 SPOT | | | | | | | | | 19,496,908,000,000.00 | 40,079,600,000 | 127,620,400,000 |
| Total For I2029 | | | | | | | | | 19,496,908,000,000.00 | 40,079,600,000 | 127,620,400,000 |
| I2033 On 28/02/2033 Spot Bond | | | 3.80500 | 100.77948 | 3.80500 | 100.76900 | | | 148,395,000,000,000.00 | 39,000,000,000 | 91,365,000,000 |
| Total I2033 SPOT | | | | | | | | | 18,395,000,000,000.00 | 39,000,000,000 | 91,365,000,000 |
| Total For I2033 | | | | | | | | | 18,395,000,000,000.00 | 39,000,000,000 | 91,365,000,000 |
| I2038 On 31/01/2038 Spot Bond | | | 3.85500 | 117.31039 | 3.85500 | 117.29822 | | | 358,219,017,726,000.00 | 92,923,221,200 | 173,717,600,000 |
| Total I2038 SPOT | | | | | | | | | 18,219,017,726,000.00 | 92,923,221,200 | 173,717,600,000 |
| Total For I2038 | | | | | | | | | 18,219,017,726,000.00 | 92,923,221,200 | 173,717,600,000 |
| I2046 On 31/03/2046 Spot Bond | | | 3.90500 | 107.13796 | 3.90500 | 107.12664 | | | 61,308,500,000,000.00 | 15,700,000,000 | 122,271,600,000 |
| Total I2046 SPOT | | | | | | | | | 11,308,500,000,000.00 | 15,700,000,000 | 122,271,600,000 |
| Total For I2046 | | | | | | | | | 11,308,500,000,000.00 | 15,700,000,000 | 122,271,600,000 |
| I2050 On 31/12/2050 Spot Bond | | | 3.93000 | 108.91930 | 3.93000 | 108.90766 | | | 355,285,362,000,000.00 | 90,403,400,000 | 186,392,148,480 |
| Total I2050 SPOT | | | | | | | | | 15,285,362,000,000.00 | 90,403,400,000 | 186,392,148,480 |
| Total For I2050 | | | | | | | | | 15,285,362,000,000.00 | 90,403,400,000 | 186,392,148,480 |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB105U | | | | | | | | | 0.00 | 0 | 0 |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB107U | | | | | | | | | 0.00 | 0 | 0 |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB121U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB121U | | | | | | | | | 0.00 | 0 | 0 |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB122U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB122U | | | | | | | | | 0.00 | 0 | 0 |
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB125U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB125U | | | | | | | | | 0.00 | 0 | 0 |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB126U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB126U | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.15459 | | | 0.00 | 400,000,000 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For IBL100 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| IBL101 On 24/05/2022 Spot Bond | | | 8.15000 | 8.15000 | 8.15000 | 103.22595 | | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.50145 | | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 99.95321 | | | | 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 | 101.81004 | | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 4.36000 | 288.19386 | 4.36000 | 288.15990 | | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.89127 | | | | 0.00 | 0 | 0 |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 101.38482 | | | | 0.00 | 0 | 0 |
| Total IBL112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL112 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.21433 | | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 101.55441 | | | | 0.00 | 0 | 0 |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.24863 | | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.57246 | | | | 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 | 99.81394 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL118 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 101.31157 | | | | 0.00 | 0 | 0 |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.04116 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 101.51444 | | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.40081 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL127 On 02/04/2020 Spot Bond | | | | | 0.00000 | 100.28021 | | | | 0.00 | 0 | 0 |
| Total IBL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL127 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.04234 | | | | 0.00 | 0 | 0 |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.20259 | | | | 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 | 100.07937 | | | | 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 | 101.46431 | | | | 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 | 101.50648 | | | | 0.00 | 0 | 0 |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.75066 | | | | 0.00 | 0 | 0 |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 99.95808 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.27273 | | | | 0.00 | 0 | 0 |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 101.22149 | | | | 0.00 | 0 | 0 |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.60500 | 3.60500 | 3.60500 | 161.20514 | | | | 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 | 102.26200 | 10.00000 | 102.23500 | | | | 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 | | | 7.99000 | 99.97812 | 7.99000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 7.75000 | 104.83095 | 7.75000 | 104.80929 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 8.79500 | 109.14279 | 8.79500 | 109.11726 | | | | 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 | 102.07067 | | | | 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 | | | 3.72500 | 160.84641 | 3.72500 | 160.83027 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.76013 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 101.85184 | | | | 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 | | | 8.88500 | 104.25806 | 8.88500 | 104.23316 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.22126 | | | | 0.00 | 0 | 130,000,000 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| IBL88 On 20/05/2021 Spot Bond | | | 7.73000 | 104.84076 | 7.73000 | 104.81891 | | | | 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 | 41.88707 | 100.00000 | 41.79385 | | | | 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 | 101.24707 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.87954 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.88095 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 12.74631 | 100.00000 | 12.71825 | | | | 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 | | | 7.78000 | 102.34812 | 7.78000 | 102.32677 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.06000 | 103.25942 | 9.06000 | 103.23429 | | | | 0.00 | 0 | 882,995,400 |

| 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 IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 882,995,400 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 882,995,400 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.59167 | | | | 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 | | | 11.53500 | 100.40062 | 11.53500 | 100.33109 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.96821 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.56000 | 107.36886 | 9.56000 | 107.34147 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 102.22731 | | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 102.52830 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 101.42814 | | | | 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 | 101.88870 | | | | 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 | 102.81295 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.59051 | | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.76212 | | | | 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 | 101.21380 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG20 On 18/12/2020 Spot Bond | | | | | 0.00000 | 100.60523 | | | | 0.00 | 0 | 0 |
| Total IDCG20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG20 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.62783 | | | | 0.00 | 0 | 0 |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.65426 | | | | 0.00 | 0 | 0 |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.67948 | | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP10 On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP20 On 05/04/2025 Spot Bond | | | 100.00000 | 7.04069 | 100.00000 | 7.02511 | | | | 0.00 | 0 | 0 |
| Total IDCP20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP20 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP30 On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP30 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 8.46000 | 101.89239 | 8.46000 | 101.86932 | | | | 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 | | | 7.89000 | 103.24709 | 7.89000 | 103.22526 | | | | 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 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | | 0.00 | 0 | 0 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | 0 |
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN403U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN403U | | | | | | | | | | 0.00 | 0 | 0 |
| IN404U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN404U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN404U | | | | | | | | | | 0.00 | 0 | 0 |
| IN405U On 20/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN405U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN405U | | | | | | | | | | 0.00 | 0 | 0 |
| IN406U On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN406U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN406U | | | | | | | | | | 0.00 | 0 | 0 |
| IN407U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN407U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN407U | | | | | | | | | | 0.00 | 0 | 0 |
| IN408U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN408U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN408U | | | | | | | | | | 0.00 | 0 | 0 |
| IN409U On 30/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN409U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN409U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| IN415U On 31/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN415U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN415U | | | | | | | | | | 0.00 | 0 | 0 |
| IN418U On 14/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN418U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN418U | | | | | | | | | | 0.00 | 0 | 0 |
| IN419U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN419U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN419U | | | | | | | | | | 0.00 | 0 | 0 |
| IN420U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN420U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN420U | | | | | | | | | | 0.00 | 0 | 0 |
| IN421U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN421U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN421U | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 66.84659 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 101.06277 | | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.71262 | | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.83804 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.73243 | | | | 0.00 | 0 | 0 |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | 0 |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 87.51747 | | | | 0.00 | 0 | 0 |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | 0 |
| ING394 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.63066 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING394 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 102.11986 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 100.51873 | | | | 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 | 103.35499 | | | | 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 | | | 10.03000 | 108.18125 | 10.03000 | 108.15248 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.82766 | | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPC28U On 10/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC28U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 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 | 100.98811 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.81763 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.69727 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.53441 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.54061 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.54681 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.66449 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.28117 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.69018 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.65942 | | | | 0.00 | 0 | 0 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 101.52104 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.53852 | | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.44242 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 100.83569 | | | | 0.00 | 0 | 0 |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.30956 | | | | 0.00 | 0 | 0 |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.80343 | | | | 0.00 | 0 | 0 |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC27 On 24/01/2020 Spot Bond | | | | | 0.00000 | 101.62427 | | | | 0.00 | 0 | 0 |
| Total IPFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC27 | | | | | | | | | | 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 | 101.26221 | 2.75000 | 101.25468 | | | | 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 | | | 6.98000 | 148.00863 | 6.98000 | 147.98090 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 5.60000 | 5.60000 | 5.60000 | 124.58195 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 5.60000 | 5.60000 | 5.60000 | 124.58195 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.94068 | | | | 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 | 103.23616 | | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 9.93000 | 107.85658 | 9.93000 | 107.82818 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 105.71508 | | | | 0.00 | 0 | 520,000,000 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 103.15226 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.69809 | | | | 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 | | | 5.82500 | 5.82500 | 5.82500 | 154.44669 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 104.18236 | | | | 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 | | | 10.28000 | 106.12498 | 10.28000 | 106.09576 | | | | 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 | 105.90603 | | | | 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 | | | 10.17000 | 10.17000 | 10.17000 | 105.69532 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.28357 | | | | 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 | | | 4.77500 | 157.61737 | 4.77500 | 157.59715 | | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | 0 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.60972 | | | | 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 | 100.76566 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV142U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV142U | | | | | | | | | | 0.00 | 0 | 0 |
| IV164U On 13/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV164U | | | | | | | | | | 0.00 | 0 | 0 |
| IV166U On 02/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV166U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV166U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.68000 | 162.12689 | 5.68000 | 162.10210 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA977 On 14/01/2020 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 7.15000 | | | | 0.00 | 0 | 0 |
| Total IVA977 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA977 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA978 On 16/01/2020 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.88260 | | | | 0.00 | 0 | 0 |
| Total IVA978 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA978 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA979 On 23/01/2020 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.74599 | | | | 0.00 | 0 | 0 |
| Total IVA979 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA979 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA980 On 30/01/2020 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.60975 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA980 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA980 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA981 On 06/02/2020 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.47388 | | | | 0.00 | 0 | 0 |
| Total IVA981 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA981 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA982 On 13/02/2020 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 99.32919 | | | | 0.00 | 0 | 0 |
| Total IVA982 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA982 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA983 On 20/02/2020 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 99.19220 | | | | 0.00 | 0 | 0 |
| Total IVA983 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA983 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA985 On 05/03/2020 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 98.91934 | | | | 0.00 | 0 | 0 |
| Total IVA985 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA985 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA987 On 19/03/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.62959 | | | | 0.00 | 0 | 0 |
| Total IVA987 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA987 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA990 On 09/04/2020 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.21993 | | | | 0.00 | 0 | 0 |
| Total IVA990 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA990 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA992 On 23/04/2020 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 97.93505 | | | | 0.00 | 0 | 0 |
| Total IVA992 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA992 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.37983 | | | | 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 | | | 7.80000 | 101.98500 | 7.80000 | 101.96379 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 100.56772 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.73700 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 8.65000 | 104.86248 | 8.65000 | 104.83822 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.40145 | | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 102.01439 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.40791 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 100.90634 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.80235 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.40360 | | | | 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 | 102.65610 | | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC110 On 19/05/2021 Spot Bond | | | 8.30000 | 103.36468 | 8.30000 | 103.34159 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 101.30458 | | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.72539 | | | | 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 | 102.19036 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 101.83193 | | | | 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 | 101.94403 | | | | 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 | 101.85915 | | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.18753 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.13558 | | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 101.01729 | | | | 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 | 100.90901 | | | | 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 | 100.97886 | | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.52828 | | | | 0.00 | 0 | 0 |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.82446 | | | | 0.00 | 0 | 0 |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.82001 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.84212 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 101.55305 | | | | 0.00 | 0 | 0 |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 99.84996 | | | | 0.00 | 0 | 0 |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC157 On 27/02/2020 Spot Bond | | | | | 0.00000 | 103.02059 | | | | 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 | 100.28196 | | | | 0.00 | 0 | 0 |
| Total IVC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC158 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.42908 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC160 On 05/04/2020 Spot Bond | | | | | 0.00000 | 100.19798 | | | | 0.00 | 0 | 0 |
| Total IVC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC160 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC161 On 09/05/2020 Spot Bond | | | | | 0.00000 | 101.54353 | | | | 0.00 | 0 | 0 |
| Total IVC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC161 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC162 On 21/05/2020 Spot Bond | | | | | 0.00000 | 101.33516 | | | | 0.00 | 0 | 0 |
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.70519 | | | | 0.00 | 0 | 0 |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC165 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.57072 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.50494 | | | | 0.00 | 0 | 0 |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF407 On 07/04/2020 Spot Bond | | | | | 0.00000 | 100.16057 | | | | 0.00 | 0 | 0 |
| Total IVF407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF407 | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 102.09732 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.71963 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.39930 | | | | 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 | | | 8.00500 | 105.88003 | 8.00500 | 105.85733 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.23074 | | | | 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 | 100.88341 | | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.07066 | | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.16849 | | | | 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 | 99.89108 | | | | 0.00 | 0 | 0 |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 101.73219 | | | | 0.00 | 0 | 0 |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.03825 | | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 102.53089 | | | | 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 | | | 9.55000 | 124.17812 | 9.55000 | 124.14629 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 103.75097 | 9.71000 | 103.72367 | | | | 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 | 102.91526 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.71838 | | | | 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 | 103.49137 | | | | 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 | | | 8.33500 | 105.04191 | 8.33500 | 105.01849 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.36035 | | | | 0.00 | 0 | 0 |
| Total LBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 103.02997 | | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK24 On 10/10/2024 Spot Bond | | | 8.65500 | 108.96820 | 8.65500 | 108.94298 | | | | 0.00 | 0 | 4,808,716,700 |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | 4,808,716,700 |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | 4,808,716,700 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.85313 | | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 102.34981 | | | | 0.00 | 0 | 0 |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK28 On 15/05/2028 Spot Bond | | | 10.17000 | 103.95426 | 10.17000 | 103.92594 | | | | 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 | | | 8.46000 | 104.67814 | 8.46000 | 104.65444 | | | | 0.00 | 0 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.58654 | | | | 0.00 | 0 | 0 |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 101.19373 | | | | 0.00 | 0 | 0 |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.63501 | | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 101.51183 | | | | 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 | 100.73500 | | | | 0.00 | 0 | 0 |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK36 On 25/06/2020 Spot Bond | | | | | 0.00000 | 100.41942 | | | | 0.00 | 0 | 0 |
| Total LBK36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK36 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 100.45516 | | | | 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 | | | 7.38000 | 104.84277 | 7.38000 | 104.82212 | | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 102.87652 | | | | 0.00 | 0 | 120,000,000 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| LGL06 On 04/10/2022 Spot Bond | | | 8.73500 | 106.34681 | 8.73500 | 106.32197 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 102.23424 | | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 103.64296 | | | | 0.00 | 0 | 20,000,000 |

| 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 LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 104.15262 | | | | 0.00 | 200,000,000 | 800,000,000 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 800,000,000 |
| Total For LGL09 | | | | | | | | | | 0.00 | 200,000,000 | 800,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 100.16616 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 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 |
| LHC14L On 17/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC14U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC15L On 05/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC15U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 102.21001 | | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.95293 | | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 102.19227 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL29 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.13287 | | | | 0.00 | 0 | 0 |
| Total LHL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL29 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 102.27152 | | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.49969 | | | | 0.00 | 0 | 0 |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 101.52736 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.27408 | | | | 0.00 | 0 | 0 |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.30450 | | | | 0.00 | 0 | 0 |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.32730 | | | | 0.00 | 0 | 0 |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 27/01/2020 Spot Bond | | | | | 0.00000 | 101.65920 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 14/01/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ164 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 14/02/2020 Spot Bond | | | | | 0.00000 | 99.41787 | | | | 0.00 | 0 | 0 |
| Total MAQ171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ171 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 28/02/2020 Spot Bond | | | | | 0.00000 | 99.14753 | | | | 0.00 | 0 | 0 |
| Total MAQ173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ173 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 09/03/2020 Spot Bond | | | | | 0.00000 | 98.95244 | | | | 0.00 | 0 | 0 |
| Total MAQ176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ176 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 13/01/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ177 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 21/01/2020 Spot Bond | | | | | 0.00000 | 99.93837 | | | | 0.00 | 0 | 0 |
| Total MAQ178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ178 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ17 On 27/01/2020 Spot Bond | | | | | 0.00000 | 99.77724 | | | | 0.00 | 0 | 0 |
| Total MAQ179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ179 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ18 On 06/02/2020 Spot Bond | | | | | 0.00000 | 99.59666 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total MAQ180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ180 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ18 On 13/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 300,000,000,000,000.00 | 143,000,000,000 | 143,000,000,000 |
| Total MAQ181 SPOT | | | | | | | | | 10,000,000,000,000.00 | 143,000,000,000 | 143,000,000,000 |
| Total For MAQ181 | | | | | | | | | 10,000,000,000,000.00 | 143,000,000,000 | 143,000,000,000 |
| MAQ18 On 14/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 300,000,000,000,000.00 | 3,000,000,000 | 3,000,000,000 |
| Total MAQ182 SPOT | | | | | | | | | 10,000,000,000,000.00 | 3,000,000,000 | 3,000,000,000 |
| Total For MAQ182 | | | | | | | | | 10,000,000,000,000.00 | 3,000,000,000 | 3,000,000,000 |
| MBC27 On 29/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBC27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBC27U | | | | | | | | | 0.00 | 0 | 0 |
| MBC28 On 29/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBC28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBC28U | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.52782 | | | 0.00 | 0 | 120,000,000 |
| Total MBF055 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For MBF055 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.31842 | | | 0.00 | 0 | 6,000,000,000 |
| Total MBF057 SPOT | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For MBF057 | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.42512 | | | 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 | 101.25786 | | | 0.00 | 0 | 0 |
| Total MBF061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF061 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 07/06/2020 Spot Bond | | | | | 0.00000 | 100.77917 | | | 0.00 | 0 | 0 |
| Total MBF062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF062 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.88322 | | | 0.00 | 0 | 10,000,000,000 |
| Total MBF063 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For MBF063 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| MBF06 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.33457 | | | 0.00 | 0 | 0 |
| Total MBF064 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF064 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.30029 | | | 0.00 | 0 | 300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| MBP03 On 11/04/2020 Spot Bond | | | | | 0.00000 | 100.04113 | | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | | 0.00000 | 101.10485 | | | | 0.00 | 0 | 20,000,000,000 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.60848 | | | | 0.00 | 0 | 0 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 101.11995 | | | | 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 | 101.14073 | | | | 0.00 | 0 | 0 |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.04075 | | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.71755 | | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 101.73046 | | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.41300 | | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.41812 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 101.14260 | | | | 0.00 | 0 | 0 |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.09792 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.41302 | | | | 0.00 | 0 | 0 |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.41814 | | | | 0.00 | 0 | 0 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 101.10893 | | | | 0.00 | 0 | 0 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 115.98014 | | | | 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 | | | 7.75500 | 105.85642 | 7.75500 | 105.83429 | | | | 0.00 | 0 | 820,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 820,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 820,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 101.62433 | | | | 0.00 | 0 | 20,000,000 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.01000 | 11.01000 | 11.01000 | 105.95554 | | | | 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 | | | 9.13500 | 108.49586 | 9.13500 | 108.46952 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 102.13187 | | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.66179 | | | | 0.00 | 0 | 0 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 100.85057 | | | | 0.00 | 0 | 1,500,000,000 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| MML02 On 10/12/2026 Spot Bond | | | 9.09000 | 101.93122 | 9.09000 | 101.90646 | | | | 0.00 | 0 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 116.08390 | | | | 0.00 | 0 | 0 |
| Total MQB003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB003 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.49036 | | | | 0.00 | 0 | 0 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.54768 | | | | 0.00 | 0 | 7,190,000,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 7,190,000,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 7,190,000,000 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.61619 | | | | 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 | 101.26367 | | | | 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 | 102.28098 | | | | 0.00 | 0 | 210,000,000 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.40715 | | | | 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 | 101.63866 | | | | 0.00 | 0 | 0 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 101.02441 | | | | 0.00 | 0 | 30,000,000 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 101.48566 | | | | 0.00 | 0 | 0 |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.52099 | | | | 0.00 | 0 | 0 |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.00336 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.03193 | | | | 0.00 | 0 | 5,000,000,000 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 101.06517 | | | | 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 | 100.86938 | | | | 0.00 | 0 | 0 |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.94424 | | | | 0.00 | 0 | 210,000,000 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 101.45933 | | | | 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 | 100.79923 | | | | 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 |
| MWA4L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA4U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 101.30938 | | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 101.29479 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 101.29479 | | | | 0.00 | 0 | 0 |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.64920 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 100.72181 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 100.72812 | | | | 0.00 | 0 | 0 |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.63895 | | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.75766 | | | | 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 | 101.89453 | | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | 0 |
| N7A20 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.55575 | | | | 0.00 | 0 | 0 |
| Total N7A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7A20 | | | | | | | | | | 0.00 | 0 | 0 |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.58515 | | | | 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 | 100.68801 | | | | 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 | 100.77528 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|---------------|
| Total N7D25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7D25 | | | | | | | | | 0.00 | 0 | 0 |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.85538 | | | 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 | | | 8.27500 | 101.26073 | 8.27500 | 101.23818 | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 7.27000 | 101.46298 | 7.27000 | 101.44342 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 8.73500 | 108.54867 | 8.73500 | 108.52344 | | | 0.00 | 0 | 0 |
| Total NAM03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM03 | | | | | | | | | 0.00 | 0 | 0 |
| NAM04 On 01/08/2026 Spot Bond | | | 10.01000 | 107.14669 | 10.01000 | 107.11825 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 101.97282 | | | 0.00 | 0 | 0 |
| Total NBG01G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG01G | | | | | | | | | 0.00 | 0 | 0 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.71487 | | | 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 | 101.73800 | | | 0.00 | 0 | 0 |
| Total NBG03G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG03G | | | | | | | | | 0.00 | 0 | 0 |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 101.77583 | | | 0.00 | 0 | 0 |
| Total NBG04G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG04G | | | | | | | | | 0.00 | 0 | 0 |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 101.80492 | | | 0.00 | 0 | 0 |
| Total NBG05G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG05G | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 7.48000 | 102.37006 | 7.48000 | 102.34941 | | 7,480,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total NBK11A SPOT | | | | | | | | 7,480,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total For NBK11A | | | | | | | | 7,480,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| NBK12 On 19/03/2021 Spot Bond | | | 7.44000 | 105.18852 | 7.44000 | 105.16741 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/On 19/03/2021 Spot Bond | | | 9.38000 | 103.04216 | 9.38000 | 103.01621 | | | | 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 | | | 8.53500 | 107.28060 | 8.53500 | 107.25596 | | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/On 25/06/2021 Spot Bond | | | 7.35000 | 103.15513 | 7.35000 | 103.13478 | | | | 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 | | | 7.60000 | 106.00488 | 7.60000 | 105.98339 | | | | 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 | | | 8.22000 | 108.99456 | 8.22000 | 108.97071 | | | | 0.00 | 0 | 0 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK17/On 22/04/2026 Spot Bond | | | 8.47000 | 109.39448 | 8.47000 | 109.36969 | | | | 0.00 | 0 | 1,240,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,240,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,240,000,000 |
| NBK18/On 01/06/2020 Spot Bond | | | 7.49500 | 101.76709 | 7.49500 | 101.74677 | | | | 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 | | | 8.13000 | 104.39538 | 8.13000 | 104.37265 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 01/06/2026 Spot Bond | | | 8.47500 | 110.42021 | 8.47500 | 110.39517 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.86080 | | | | 0.00 | 0 | 250,000,000 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| NBK21/On 21/07/2027 Spot Bond | | | 9.77000 | 104.36280 | 9.77000 | 109.64250 | | | | 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 | | | 8.11500 | 106.45542 | 8.11500 | 106.43217 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/On 19/11/2025 Spot Bond | | | 9.28000 | 107.90322 | 9.28000 | 107.87634 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 101.52304 | | | | 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 | | | 9.26000 | 110.90870 | 9.26000 | 110.88112 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.49438 | | | | 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 | | | 8.43500 | 8.43500 | 8.43500 | 110.30058 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 104.38548 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 18.46852 | 100.00000 | 18.42742 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 105.07842 | | | | 0.00 | 0 | 80,000,000 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| NBK27/On 10/05/2026 Spot Bond | | | 9.57000 | 109.38395 | 9.57000 | 109.35586 | | | | 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 | | | 8.07500 | 110.39949 | 8.07500 | 110.37573 | | | | 0.00 | 0 | 160,000,000 |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.79992 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/On 31/07/2026 Spot Bond | | | 9.01000 | 112.05825 | 9.01000 | 112.03143 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30/ On 20/02/2024 Spot Bond | | | 8.07000 | 109.11895 | 8.07000 | 109.09550 | | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 102.26046 | | | | 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 | | | 8.01500 | 106.24298 | 8.01500 | 106.22005 | | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.40600 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.38305 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 103.13247 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 106.22942 | | | | 0.00 | 0 | 240,000,000 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 240,000,000 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 102.74207 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.78500 | 10.78500 | 10.78500 | 61.26272 | | | | 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 | 106.04931 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.32730 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 102.11382 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 103.37911 | | | | 0.00 | 0 | 110,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.60400 | | | | 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 | 102.20366 | | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.53271 | | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 103.19761 | | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 101.53265 | | | | 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 | 101.95011 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.85307 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.41297 | | | | 0.00 | 0 | 0 |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.27132 | | | | 0.00 | 0 | 0 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.63051 | | | | 0.00 | 0 | 0 |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.28429 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 100.20590 | | | | 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 | 101.63404 | | | | 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 | 101.66265 | | | | 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 | 101.68506 | | | | 0.00 | 0 | 0 |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 102.04104 | | | | 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 | 100.63213 | | | | 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 | | | 9.95500 | 105.78781 | 9.95500 | 105.75958 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.62863 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.99000 | 105.04512 | 9.99000 | 105.01699 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.63213 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.63761 | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.64461 | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.61015 | | | 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 | 101.28768 | | | 0.00 | 0 | 0 |
| Total NDAL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NDAL01 | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11U | | | | | | | | | 0.00 | 0 | 0 |
| NED12 On 22/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED12U | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 99.97521 | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 101.44388 | | | 0.00 | 0 | 210,000,000 |
| Total NED19 SPOT | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For NED19 | | | | | | | | | 0.00 | 0 | 210,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 7.75500 | 102.02497 | 7.75500 | 102.00404 | | | 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 | 107.36631 | | | 0.00 | 0 | 240,000,000 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For NEDT1A | | | | | | | | | 0.00 | 0 | 240,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 108.10629 | | | 0.00 | 0 | 160,000,000 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For NEDT1B | | | | | | | | | 0.00 | 0 | 160,000,000 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.91652 | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 104.31848 | | | 0.00 | 0 | 240,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 0 | 240,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.17048 | | | 0.00 | 0 | 130,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 0 | 130,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.45049 | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 104.86872 | | | 0.00 | 0 | 100,000,000 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 104.23952 | | | 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 | 102.59457 | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | 0 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 100.15014 | | | 0.00 | 0 | 0 |
| Total NGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL07 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/ On 01/07/2022 Spot Bond | | | | | 0.00000 | 105.56476 | | | 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 | 99.85036 | | | 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 | 101.75596 | | | 0.00 | 0 | 0 |
| Total NGT103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT103 | | | | | | | | | 0.00 | 0 | 0 |
| NGT10/ On 15/01/2025 Spot Bond | | | | | 0.00000 | 100.18935 | | | 0.00 | 0 | 0 |
| Total NGT104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT104 | | | | | | | | | 0.00 | 0 | 0 |
| NGT10/ On 22/05/2025 Spot Bond | | | | | 0.00000 | 101.63880 | | | 0.00 | 0 | 0 |
| Total NGT105 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT105 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 102.36026 | 13.50000 | 102.32353 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 99.97387 | | | 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 | 99.97216 | | | 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 | 101.99366 | | | 0.00 | 0 | 0 |
| Total NHM008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM008 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 102.28524 | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.29301 | | | 0.00 | 0 | 0 |
| Total NHM010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM010 | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.47979 | | | 0.00 | 0 | 0 |
| Total NHM011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM011 | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.95794 | | | 0.00 | 0 | 0 |
| Total NHM012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM012 | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.93917 | | | 0.00 | 0 | 70,000,000 |
| Total NHM013 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For NHM013 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 101.43359 | | | 0.00 | 0 | 90,000,000 |
| Total NHM014 SPOT | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For NHM014 | | | | | | | | | 0.00 | 0 | 90,000,000 |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 100.91774 | | | 0.00 | 0 | 0 |
| Total NHM015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM015 | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.79500 | 4.79500 | 4.79500 | 202.51980 | | | 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 | | | 4.39000 | 4.39000 | 4.39000 | 177.67441 | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NI25 | On | 31/01/2025 | Spot Bond | | | 4.35500 | 4.35500 | 4.35500 | 131.98606 | | | 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 | | | 4.58000 | 4.58000 | 4.58000 | 93.94173 | | | 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 | | | 4.75500 | 4.75500 | 4.75500 | 103.58364 | | | 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 | | | 4.46000 | 4.46000 | 4.46000 | 131.34248 | | | 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 | | | 4.85000 | 4.85000 | 4.85000 | 128.98338 | | | 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 | | | 4.53000 | 4.53000 | 4.53000 | 175.90368 | | | 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 | | | 5.24000 | 167.25362 | 5.24000 | 167.22998 | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 | On | 31/01/2038 | Spot Bond | | | 4.72000 | 104.09249 | 4.72000 | 104.07929 | | | 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 | | | 7.18000 | 105.56039 | 7.18000 | 105.54017 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | | | 0.00 | 0 | 0 |
| NN010 | On | 01/10/2020 | Spot Bond | | | | | 0.00000 | 100.27845 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.50149 | | | | 0.00 | 0 | 2,500,000,000 |
| Total NN011 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For NN011 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| NN013 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.82330 | | | | 0.00 | 0 | 0 |
| Total NN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN013 | | | | | | | | | | 0.00 | 0 | 0 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.97620 | | | | 0.00 | 0 | 0 |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | 0 |
| NN015 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.52030 | | | | 0.00 | 0 | 0 |
| Total NN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN015 | | | | | | | | | | 0.00 | 0 | 0 |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.38430 | | | | 0.00 | 0 | 0 |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | 0 |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.82240 | | | | 0.00 | 0 | 0 |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 112.61250 | | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | 0 |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 101.05810 | | | | 0.00 | 0 | 0 |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | 0 |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.33950 | | | | 0.00 | 0 | 0 |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | 0 |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 100.00435 | | | | 0.00 | 0 | 0 |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | 0 |
| NN028U On 18/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NN028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN028U | | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 101.22524 | | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.30938 | | | | 0.00 | 0 | 0 |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | 0 |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.81453 | | | | 0.00 | 0 | 0 |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | 0 |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.84206 | | | | 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 | 105.28850 | | | | 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 | 100.39970 | | | | 0.00 | 0 | 0 |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.39970 | | | | 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 | 106.76890 | | | | 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 | 105.71830 | | | | 0.00 | 0 | 0 |
| Total NNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 105.24740 | | | | 0.00 | 0 | 0 |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 106.29290 | | | | 0.00 | 0 | 0 |
| Total NNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF08 On 22/09/2020 Spot Bond | | | | | 0.00000 | 106.16930 | | | | 0.00 | 0 | 0 |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NNF09 On 03/06/2020 Spot Bond | | | | | 0.00000 | 103.40390 | | | | 0.00 | 0 | 0 |
| Total NNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.81500 | 8.81500 | 8.81500 | 102.08177 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.30580 | | | | 0.00 | 0 | 0 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.28603 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.28757 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 101.23612 | | | | 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 | | | 8.01000 | 8.01000 | 8.01000 | 102.45958 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.28321 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.34621 | | | | 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 | 101.30948 | | | | 0.00 | 0 | 0 |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.21000 | 8.21000 | 8.21000 | 102.48812 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.34626 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.49279 | | | | 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 | | | 7.93000 | 113.18267 | 7.93000 | 113.15848 | | | | 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 | | | 4.49000 | 183.36596 | 4.49000 | 183.34370 | | | | 0.00 | 0 | 10,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.25000 | 113.01773 | 10.25000 | 112.98687 | | | | 0.00 | 0 | 6,400,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,400,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,400,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 13.66035 | 100.00000 | 13.63012 | | | | 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 | 102.33452 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 102.22916 | | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.51927 | | | | 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 | 101.83749 | | | | 0.00 | 0 | 800,000,000 |
| Total NTC22 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For NTC22 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.14072 | | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.36919 | | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.83230 | | | | 0.00 | 400,000,000 | 400,000,000 |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| Total For NTC25 | | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.92052 | | | | 0.00 | 0 | 0 |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.76770 | | | | 0.00 | 0 | 0 |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.77405 | | | | 0.00 | 0 | 0 |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 101.32263 | | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.92604 | | | | 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 | | | 7.87500 | 7.87500 | 7.87500 | 103.45152 | | | | 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 | | | 8.73500 | 106.42542 | 8.73500 | 106.40042 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 10.11000 | 106.89093 | 10.11000 | 106.86197 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.57498 | | | | 0.00 | 0 | 190,000,000 |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | 190,000,000 |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | 190,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 8.73500 | 108.72840 | 8.73500 | 108.70287 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 10.21000 | 108.64602 | 10.21000 | 108.61629 | | | | 0.00 | 0 | 920,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 920,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 920,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 100.91821 | | | 0.00 | 0 | 0 |
| Total OML11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML11 | | | | | | | | | 0.00 | 0 | 0 |
| PBAJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1L On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1L On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1L On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1L On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLS1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1L On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1L On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.81276 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 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 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 101.10846 | | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 101.08243 | | | | 0.00 | 0 | 0 |
| Total PMM50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM50 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.14740 | | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.16079 | | | | 0.00 | 0 | 0 |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 101.59401 | | | | 0.00 | 0 | 0 |
| Total PMM54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.27405 | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.32726 | | | 0.00 | 0 | 0 |
| Total PRE2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.43362 | | | 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 | 101.44881 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.46399 | | | 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 | | | 8.26500 | 112.34620 | 8.21000 | 112.62866 | | 066,155,840,519,000.00 | 1,943,878,504,600 | 1,923,088,852,800 | |
| Total R186 SPOT | | | | | | | | 16,155,840,519,000.00 | 943,878,504,600 | 923,088,852,800 | |
| Total For R186 | | | | | | | | 16,155,840,519,000.00 | 943,878,504,600 | 923,088,852,800 | |
| R197 On 07/12/2023 Spot Bond | | | 3.29000 | 299.13158 | 3.29000 | 299.10492 | | 184,569,000,000,000.00 | 56,100,000,000 | 53,657,900,000 | |
| Total R197 SPOT | | | | | | | | 14,569,000,000,000.00 | 56,100,000,000 | 53,657,900,000 | |
| Total For R197 | | | | | | | | 14,569,000,000,000.00 | 56,100,000,000 | 53,657,900,000 | |
| R202 On 07/12/2033 Spot Bond | | | 3.79500 | 225.46889 | 3.79500 | 225.44573 | | 509,888,610,000,000.00 | 134,358,000,000 | 237,711,940,000 | |
| Total R202 SPOT | | | | | | | | 19,888,610,000,000.00 | 134,358,000,000 | 237,711,940,000 | |
| Total For R202 | | | | | | | | 19,888,610,000,000.00 | 134,358,000,000 | 237,711,940,000 | |
| R2023 On 28/02/2023 Spot Bond | | | 7.18000 | 104.50977 | 7.13500 | 104.61464 | | 826,152,757,874,000.00 | 950,717,654,300 | 1,397,528,622,700 | |
| Total R2023 SPOT | | | | | | | | 16,152,757,874,000.00 | 950,717,654,300 | 397,528,622,700 | |
| Total For R2023 | | | | | | | | 16,152,757,874,000.00 | 950,717,654,300 | 397,528,622,700 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.02000 | 97.02216 | 9.02000 | 96.99891 | | 833,645,312,602,000.00 | 979,339,835,100 | 934,102,938,900 | |
| Total R2030 SPOT | | | | | | | | 13,645,312,602,000.00 | 979,339,835,100 | 934,102,938,900 | |
| Total For R2030 | | | | | | | | 13,645,312,602,000.00 | 979,339,835,100 | 934,102,938,900 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.40000 | 94.16471 | 9.40000 | 94.14107 | | 572,921,053,360,000.00 | 380,097,984,400 | 806,977,000,000 | |
| Total R2032 SPOT | | | | | | | | 12,921,053,360,000.00 | 380,097,984,400 | 806,977,000,000 | |
| Total For R2032 | | | | | | | | 12,921,053,360,000.00 | 380,097,984,400 | 806,977,000,000 | |
| R2035 On 28/02/2035 Spot Bond | | | 9.74000 | 96.59189 | 9.74000 | 96.56651 | | 841,677,483,952,000.00 | 1,421,116,784,800 | 1,475,329,092,400 | |
| Total R2035 SPOT | | | | | | | | 11,677,483,952,000.00 | 421,116,784,800 | 475,329,092,400 | |
| Total For R2035 | | | | | | | | 11,677,483,952,000.00 | 421,116,784,800 | 475,329,092,400 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R2037 On 31/01/2037 Spot Bond | | | 9.91500 | 92.36790 | 9.91500 | 92.34361 | | | 014,266,793,692,000.00 | 505,725,344,800 | 883,884,300,000 |
| Total R2037 SPOT | | | | | | | | | 14,266,793,692,000.00 | 505,725,344,800 | 883,884,300,000 |
| Total For R2037 | | | | | | | | | 14,266,793,692,000.00 | 505,725,344,800 | 883,884,300,000 |
| R2040 On 31/01/2040 Spot Bond | | | 10.04000 | 95.22068 | 10.04000 | 95.19534 | | | 134,155,328,832,000.00 | 1,009,378,020,800 | 1,065,801,452,300 |
| Total R2040 SPOT | | | | | | | | | 14,155,328,832,000.00 | 009,378,020,800 | 065,801,452,300 |
| Total For R2040 | | | | | | | | | 14,155,328,832,000.00 | 009,378,020,800 | 065,801,452,300 |
| R2044 On 31/01/2044 Spot Bond | | | 10.15000 | 91.49333 | 10.15000 | 91.46872 | | | 422,908,693,915,000.00 | 632,798,886,100 | 1,323,119,900,000 |
| Total R2044 SPOT | | | | | | | | | 22,908,693,915,000.00 | 632,798,886,100 | 323,119,900,000 |
| Total For R2044 | | | | | | | | | 22,908,693,915,000.00 | 632,798,886,100 | 323,119,900,000 |
| R2048 On 28/02/2048 Spot Bond | | | 10.13000 | 90.53937 | 10.13000 | 90.51466 | | | 738,639,219,315,000.00 | 2,343,399,725,500 | 2,855,283,419,700 |
| Total R2048 SPOT | | | | | | | | | 18,639,219,315,000.00 | 343,399,725,500 | 355,283,419,700 |
| Total For R2048 | | | | | | | | | 18,639,219,315,000.00 | 343,399,725,500 | 355,283,419,700 |
| R207 On 15/01/2020 Spot Bond | | | | 100.00000 | 6.94000 | 100.00000 | | | 0.00 | 0 | 30,000,000,000 |
| Total R207 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000,000 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 30,000,000,000 |
| R208 On 31/03/2021 Spot Bond | | | 6.72000 | 102.01248 | 6.72000 | 101.99406 | | | 233,025,997,888,000.00 | 332,295,535,400 | 564,732,500,000 |
| Total R208 SPOT | | | | | | | | | 13,025,997,888,000.00 | 332,295,535,400 | 564,732,500,000 |
| Total For R208 | | | | | | | | | 13,025,997,888,000.00 | 332,295,535,400 | 564,732,500,000 |
| R209 On 31/03/2036 Spot Bond | | | 9.85000 | 72.97238 | 9.78500 | 73.36285 | | | 350,052,437,840,000.00 | 644,675,374,400 | 1,424,232,700,000 |
| Total R209 SPOT | | | | | | | | | 10,052,437,840,000.00 | 644,675,374,400 | 424,232,700,000 |
| Total For R209 | | | | | | | | | 10,052,437,840,000.00 | 644,675,374,400 | 424,232,700,000 |
| R210 On 31/03/2028 Spot Bond | | | 3.68000 | 186.99394 | 3.68000 | 186.97529 | | | 11,992,016,000,000.00 | 3,258,700,000 | 41,341,100,000 |
| Total R210 SPOT | | | | | | | | | 11,992,016,000,000.00 | 3,258,700,000 | 41,341,100,000 |
| Total For R210 | | | | | | | | | 11,992,016,000,000.00 | 3,258,700,000 | 41,341,100,000 |
| R212 On 31/01/2022 Spot Bond | | | 3.07000 | 162.90363 | 3.07500 | 162.87428 | | | 483,193,750,000,000.00 | 483,125,000,000 | 266,571,200,000 |
| Total R212 SPOT | | | | | | | | | 13,193,750,000,000.00 | 483,125,000,000 | 266,571,200,000 |
| Total For R212 | | | | | | | | | 13,193,750,000,000.00 | 483,125,000,000 | 266,571,200,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.28500 | 87.01555 | 9.23500 | 87.30023 | | | 663,709,255,305,500.00 | 179,182,472,300 | 414,420,120,700 |
| Total R213 SPOT | | | | | | | | | 13,709,255,305,500.00 | 179,182,472,300 | 414,420,120,700 |
| Total For R213 | | | | | | | | | 13,709,255,305,500.00 | 179,182,472,300 | 414,420,120,700 |
| R214 On 28/02/2041 Spot Bond | | | 10.00000 | 71.92089 | 10.00000 | 71.90152 | | | 469,675,170,000,000.00 | 446,967,517,000 | 547,787,829,900 |
| Total R214 SPOT | | | | | | | | | 19,675,170,000,000.00 | 446,967,517,000 | 547,787,829,900 |
| Total For R214 | | | | | | | | | 19,675,170,000,000.00 | 446,967,517,000 | 547,787,829,900 |
| RC001U On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC001U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC001U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RC002L On 02/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC002U | | | | | | | | | | 0.00 | 0 | 0 |
| RC003L On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC003U | | | | | | | | | | 0.00 | 0 | 0 |
| RC004L On 03/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC004U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC004U | | | | | | | | | | 0.00 | 0 | 0 |
| RC005L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC005U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC005U | | | | | | | | | | 0.00 | 0 | 0 |
| RC006L On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC006U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC006U | | | | | | | | | | 0.00 | 0 | 0 |
| RC007L On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC007U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC007U | | | | | | | | | | 0.00 | 0 | 0 |
| RC008L On 20/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC008U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC008U | | | | | | | | | | 0.00 | 0 | 0 |
| RC009L On 17/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC009U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC009U | | | | | | | | | | 0.00 | 0 | 0 |
| RC010L On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC010U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC010U | | | | | | | | | | 0.00 | 0 | 0 |
| RC011L On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC011U | | | | | | | | | | 0.00 | 0 | 0 |
| RC013L On 04/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC013U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC013U | | | | | | | | | | 0.00 | 0 | 0 |
| RC014L On 27/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RC014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC014U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RC015I On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RC015U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RC015U | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | 0.00 | 0 | 0 |
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | 0.00 | 0 | 0 |
| RDF08I On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | 0.00 | 0 | 0 |
| RDF09I On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | 0.00 | 0 | 0 |
| RDF10I On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | 0.00 | 0 | 0 |
| RDF11I On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | 0.00 | 0 | 0 |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| RDF26I On 22/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF26U | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.49264 | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.05269 | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.56258 | | | 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 | 101.24906 | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 101.90811 | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.12774 | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.78973 | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFB1: On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.27486 | | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.56413 | | | | 0.00 | 0 | 0 |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.56310 | | | | 0.00 | 0 | 0 |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.71802 | | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.51648 | | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.53132 | | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.54675 | | | | 0.00 | 0 | 0 |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.37429 | | | | 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 | 101.30749 | | | | 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 | 101.44799 | | | | 0.00 | 0 | 0 |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.11937 | | | | 0.00 | 0 | 0 |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4: On 04/06/2020 Spot Bond | | | | | 0.00000 | 100.90851 | | | | 0.00 | 0 | 0 |
| Total RDFC48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC48 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 101.67301 | | | | 0.00 | 0 | 0 |
| Total RDFC49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC49 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC5 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.25630 | | | | 0.00 | 0 | 0 |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC50 | | | | | | | | | | 0.00 | 0 | 0 |
| REB17U On 21/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB17U | | | | | | | | | | 0.00 | 0 | 0 |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.06181 | | | | 0.00 | 0 | 0 |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 100.32577 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.90078 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.32797 | | | | 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 | 101.44992 | | | | 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 | 101.79863 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/04/2022 Spot Bond | | | | | 0.00000 | 99.92276 | | | | 0.00 | 0 | 0 |
| Total RED702 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED702 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 100.30166 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 102.67441 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 101.79210 | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 101.73046 | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.04379 | | | 0.00 | 0 | 0 |
| Total RES40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 101.02951 | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES42U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | 0.00 | 0 | 0 |
| RES45I On 03/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES45U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES45U | | | | | | | | | 0.00 | 0 | 0 |
| RES46I On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES46U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES46U | | | | | | | | | 0.00 | 0 | 0 |
| RES47I On 14/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES47U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES47U | | | | | | | | | 0.00 | 0 | 0 |
| RMBI0€ On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| RW21 On 21/04/2021 Spot Bond | | | 7.68500 | 105.04626 | 7.68500 | 105.02463 | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 8.78500 | 103.29545 | 8.78500 | 103.27118 | | | 0.00 | 0 | 179,077,900 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 179,077,900 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 179,077,900 |
| RW28 On 10/12/2028 Spot Bond | | | 10.85500 | 97.58811 | 10.85500 | 97.55994 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | 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 | 100.51508 | | | 0.00 | 0 | 230,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 230,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 230,000,000 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.26786 | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.21711 | | | 0.00 | 0 | 50,000,000 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 9.33500 | 106.15697 | 9.33500 | 106.13037 | | | 0.00 | 0 | 2,090,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,090,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,090,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.58611 | | | 0.00 | 0 | 300,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| 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 | 103.09667 | | | 0.00 | 0 | 110,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 110,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 8.68000 | 106.96309 | 8.68000 | 106.93825 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.72184 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.55644 | | | 0.00 | 0 | 100,000,000 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 7.56000 | 104.15619 | 7.56000 | 104.13508 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.46000 | 109.35907 | 8.46000 | 109.33419 | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 105.93326 | | | 0.00 | 0 | 150,000,000 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| SBS27 On 20/02/2024 Spot Bond | | | 7.96500 | 111.52691 | 7.96500 | 111.50324 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 8.92000 | 97.71629 | 8.92000 | 97.69286 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 8.73000 | 106.58545 | 8.73000 | 106.56057 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.01000 | 107.36046 | 9.01000 | 107.33447 | | | 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 | 101.78118 | | | 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 | | | 7.47500 | 103.71138 | 7.47500 | 103.69020 | | | 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 | | | 8.21000 | 107.78840 | 8.21000 | 107.76484 | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS39 On 29/01/2030 Spot Bond | | | 9.23500 | 107.56955 | 9.23500 | 107.54317 | | | 0.00 | 0 | 210,000,000 |
| Total SBS39 SPOT | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For SBS39 | | | | | | | | | 0.00 | 0 | 210,000,000 |
| SBS4 On 16/11/2021 Spot Bond | | | 7.73500 | 102.87493 | 7.73500 | 102.85349 | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.96460 | | | 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 | | | 7.84000 | 107.08421 | 7.84000 | 107.06160 | | | 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 | | | 8.60000 | 111.06578 | 8.60000 | 111.04010 | | | 0.00 | 0 | 50,000,000 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| SBS43 On 12/11/2027 Spot Bond | | | 8.70000 | 113.75537 | 8.70000 | 113.72877 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 102.11319 | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 7.85000 | 111.97684 | 7.85000 | 111.95342 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 103.44052 | | | 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 | 101.72815 | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.64793 | | | 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 | | | 8.31500 | 106.43485 | 8.31500 | 106.41130 | | | 0.00 | 0 | 0 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS51 On 31/01/2024 Spot Bond | | | 9.10500 | 9.10500 | 9.10500 | 106.67861 | | | 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 | 105.04842 | | | 0.00 | 0 | 380,000,000 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 0 | 380,000,000 |
| Total For SBS52 | | | | | | | | | 0.00 | 0 | 380,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.99862 | | | 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 | 101.04163 | | | 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 | 102.03603 | | | 0.00 | 0 | 430,000,000 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 0 | 430,000,000 |
| Total For SBS55 | | | | | | | | | 0.00 | 0 | 430,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 7.73000 | 103.47370 | 7.73000 | 103.45226 | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.35008 | | | 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 | 104.17842 | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 0 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 100.41338 | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.84931 | | | 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 | 102.21901 | | | 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 | 101.96055 | | | 0.00 | 0 | 0 |
| Total SBS63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS63 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 102.64655 | | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.37023 | | | | 0.00 | 0 | 0 |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.41873 | | | | 0.00 | 0 | 0 |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.44117 | | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.22017 | | | | 0.00 | 0 | 0 |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.04056 | | | | 0.00 | 0 | 0 |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.19000 | 289.89914 | 4.19000 | 289.86631 | | | | 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 | | | 4.74500 | 4.74500 | 4.74500 | 203.59700 | | | | 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 | 105.72899 | | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 106.77828 | | | | 0.00 | 187,356,600 | 93,678,300 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 187,356,600 | 93,678,300 |
| Total For SBT102 | | | | | | | | | | 0.00 | 187,356,600 | 93,678,300 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.48176 | | | | 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 | 106.15511 | | | | 0.00 | 0 | 0 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.07287 | | | | 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 | | | 9.18500 | 105.10408 | 9.18500 | 105.07829 | | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 99.97603 | | | | 0.00 | 0 | 0 |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.06129 | | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 100.07433 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 97.83403 | | | | 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 | 102.26200 | 10.00000 | 102.23500 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 102.76640 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.47468 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.39502 | | | | 0.00 | 0 | 0 |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.43656 | | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.39513 | | | | 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 | 101.51613 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.51937 | | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.52776 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.44491 | | | | 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 | 101.66860 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.59063 | | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.62721 | | | | 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 | 100.24750 | | | | 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 | 101.13493 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 8.83500 | 111.16620 | 8.83500 | 111.13994 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.51101 | | | | 0.00 | 0 | 20,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 20,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.42816 | | | | 0.00 | 0 | 22,000,000,000 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 22,000,000,000 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 22,000,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.66009 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.46252 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 102.03035 | | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA13 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.24859 | | | | 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 | 101.29209 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG004 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.46156 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG005 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.68616 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG006 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.79242 | | | | 0.00 | 0 | 0 |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG007 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.65429 | | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG008 On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | 1,300,000,000 |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| SPG009 On 15/10/2024 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | 0 |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SPGC0 On 15/10/2020 Spot Bond | | | | | 0.00000 | 99.68267 | | | | 0.00 | 0 | 0 |
| Total SPGC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPGC01 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | | 0.00 | 0 | 0 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS051U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | | 0.00 | 0 | 0 |
| SS052L On 25/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS052U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS052U | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 7.57500 | 102.10174 | 7.57500 | 102.08095 | | | | 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 | | | 7.80000 | 100.79055 | 7.80000 | 100.76948 | | | | 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 | | | 7.80000 | 100.79055 | 7.80000 | 100.76948 | | | | 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 | | | 5.01500 | 5.01500 | 5.01500 | 127.99996 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN01: On 21/12/2026 Spot Bond | | | 9.71000 | 104.64897 | 9.71000 | 104.62186 | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 11.10500 | 76.80103 | 11.10500 | 76.77810 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.02443 | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.68888 | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 101.06319 | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | | 0.00000 | 101.40607 | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.13387 | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 104.48324 | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.04433 | | | 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 | | | 8.53500 | 106.48027 | 8.53500 | 106.45596 | | | 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 | | | 4.89500 | 101.64301 | 4.89500 | 101.62967 | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.02626 | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN04(On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.91409 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04(On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.09570 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 08/12/2023 Spot Bond | | | 4.32000 | 4.32000 | 4.32000 | 288.56032 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.41252 | | | | 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 | 101.84742 | | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 26/10/2020 Spot Bond | | | 6.28200 | 103.42846 | 6.28200 | 103.41099 | | | | 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 | 101.86433 | | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.69287 | | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05(On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06(On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.19316 | | | | 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 | | | 4.90000 | 4.90000 | 4.90000 | 171.32067 | | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN06: On 31/01/2025 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 131.70980 | | | | 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 | | | 4.75500 | 4.75500 | 4.75500 | 103.58364 | | | | 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 | | | 4.57000 | 4.57000 | 4.57000 | 94.01831 | | | | 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 | | | 4.86000 | 4.86000 | 4.86000 | 171.80945 | | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 14/05/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.15790 | | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.14359 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.10837 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.70106 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.69009 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.65064 | | | | 0.00 | 0 | 0 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.04508 | | | | 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 | 98.60800 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.61477 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.20036 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.85570 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.69816 | | | | 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 | | | 4.67000 | 4.67000 | 4.67000 | 205.22588 | | | | 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 10/04/2020 Spot Bond | | | | | 0.00000 | 100.10417 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN088 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN08 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.20725 | | | | 0.00 | 0 | 0 |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 19/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN090 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN091 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 02/11/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN092 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.52710 | | | | 0.00 | 0 | 0 |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.23000 | 101.62851 | 9.23000 | 101.60346 | | | | 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 | 101.32936 | | | | 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 | | | 7.68000 | 105.75659 | 7.68000 | 105.73494 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.30690 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 7.78000 | 105.58135 | 7.78000 | 105.55946 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.31144 | | | | 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 | | | 7.73000 | 105.05525 | 7.73000 | 105.03359 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| T13A21 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.32328 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.29633 | | | | 0.00 | 0 | 0 |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 102.39235 | 8.55000 | 102.36880 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.19926 | | | | 0.00 | 0 | 0 |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.16785 | | | | 0.00 | 0 | 0 |
| Total T15OM4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM4 | | | | | | | | | | 0.00 | 0 | 0 |
| T16OM On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.16721 | | | | 0.00 | 0 | 0 |
| Total T16OM1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T16OM1 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2020 Spot Bond | | | | | 0.00000 | 100.50520 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.82466 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.65803 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.59703 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.21947 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.82727 | | | | 0.00 | 0 | 30,000,000 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 101.67208 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.96389 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.35956 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.46991 | | | | 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 | 100.96042 | | | | 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 | 101.13839 | | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.27208 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.58193 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.57254 | | | | 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 | 99.82554 | | | | 0.00 | 0 | 0 |
| Total TFS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS160 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS161On 27/05/2022 Spot Bond | | | | | 0.00000 | 101.05828 | | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 101.07817 | | | | 0.00 | 0 | 0 |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 99.90833 | | | 0.00 | 0 | 0 |
| Total TFS163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS163 | | | | | | | | | 0.00 | 0 | 0 |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 99.85552 | | | 0.00 | 0 | 0 |
| Total TFS164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS164 | | | | | | | | | 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 | 101.38350 | | | 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 | | | 7.88000 | 104.55917 | 7.88000 | 104.53721 | | | 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 | 101.65838 | | | 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 | | | 7.77000 | 104.92486 | 7.77000 | 104.90312 | | | 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 | 101.36371 | | | 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 | 101.36520 | | | 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 | 101.40850 | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.35870 | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.35923 | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.46820 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.48014 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.48313 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.51297 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.55026 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.95986 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.95986 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 102.00448 | | | | 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 | 101.98217 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.98961 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.31723 | | | | 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 | | | 7.53000 | 105.88399 | 7.53000 | 105.86250 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.17738 | | | 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 | | | 7.69000 | 104.22682 | 7.69000 | 104.20521 | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.40825 | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.70309 | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.34559 | | | 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 | 102.32759 | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.46978 | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.43510 | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.92940 | | | 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 | 104.03487 | | | 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 | 103.51139 | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.25148 | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.28147 | | | 0.00 | 0 | 0 |
| Total TH15A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 101.45906 | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.43985 | | | 0.00 | 0 | 0 |
| Total TH15A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.12137 | | | 0.00 | 0 | 0 |
| Total TH15A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.23058 | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.24562 | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.31432 | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.30238 | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.92052 | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.38448 | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.86481 | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.34866 | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 103.63099 | | | | 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 | 102.34799 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.66628 | | | | 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 | 101.22320 | | | | 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 | 101.25158 | | | | 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 | 103.40051 | 8.49000 | 103.37715 | | | | 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 | 101.28743 | | | | 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 | 101.33371 | | | | 0.00 | 0 | 0 |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.65432 | | | | 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 | | | 7.52000 | 7.52000 | 7.52000 | 105.16343 | | | | 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 | 96.24378 | 100.00000 | 96.00496 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 102.26200 | 10.00000 | 102.23500 | | | | 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 |

| Contract 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 TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.95749 | | | | 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 | 100.96161 | | | | 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 | | | 8.32500 | 104.94566 | 8.32500 | 104.92215 | | | | 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 | | | 8.83500 | 106.24802 | 8.83500 | 106.22279 | | | | 0.00 | 0 | 10,000,000 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 102.22636 | | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.80665 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For TL27 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| TL28 On 24/04/2025 Spot Bond | | | 9.29000 | 102.06275 | 9.29000 | 102.03744 | | | | 0.00 | 0 | 100,000,000 |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 99.79719 | | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | 0 |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.82239 | | | | 0.00 | 0 | 0 |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | 0 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.84282 | | | | 0.00 | 0 | 0 |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | 0 |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.86899 | | | | 0.00 | 0 | 100,000,000,000 |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000,000 |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | 100,000,000,000 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.40539 | | | | 0.00 | 0 | 0 |
| Total TLC08 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 TLC08 | | | | | | | | | 0.00 | 0 | 0 |
| TLC09 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.61505 | | | 0.00 | 0 | 500,000,000 |
| Total TLC09 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For TLC09 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 7.66500 | 105.27971 | 7.66500 | 105.25795 | | 4,700,178,000,000.00 | | 613,200,000 | 10,333,600,000 |
| Total TN20 SPOT | | | | | | | | 4,700,178,000,000.00 | | 613,200,000 | 10,333,600,000 |
| Total For TN20 | | | | | | | | 4,700,178,000,000.00 | | 613,200,000 | 10,333,600,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 65.83362 | 100.00000 | 65.68711 | | | 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 | 41.87994 | 100.00000 | 41.78674 | | | 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 | | | 8.49500 | 109.44246 | 8.49500 | 109.41745 | | 101,680,053,000.00 | | 11,969,400 | 16,726,184,700 |
| Total TN23 SPOT | | | | | | | | 101,680,053,000.00 | | 11,969,400 | 16,726,184,700 |
| Total For TN23 | | | | | | | | 101,680,053,000.00 | | 11,969,400 | 16,726,184,700 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 16.72772 | 100.00000 | 16.69049 | | | 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 | | | 9.65000 | 103.21857 | 9.65000 | 103.19214 | | 55,472,060,000.00 | | 5,748,400 | 48,117,705,200 |
| Total TN25 SPOT | | | | | | | | 55,472,060,000.00 | | 5,748,400 | 48,117,705,200 |
| Total For TN25 | | | | | | | | 55,472,060,000.00 | | 5,748,400 | 48,117,705,200 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 14.19211 | 100.00000 | 14.16087 | | | 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 | | | 9.81000 | 96.62369 | 9.81000 | 96.59827 | | | 0.00 | 0 | 3,750,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 3,750,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 3,750,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.40064 | 100.00000 | 10.37750 | | | 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 | | | 10.62000 | 102.04877 | 10.62000 | 102.01992 | | 63,720,000,000,000.00 | | 6,000,000,000 | 6,300,000,000 |
| Total TN30 SPOT | | | | | | | | 63,720,000,000,000.00 | | 6,000,000,000 | 6,300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total For TN30 | | | | | | | | | 3,720,000,000,000.00 | 6,000,000,000 | 6,300,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.59572 | 8.00000 | 120.56987 | | | 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 | | | 11.66000 | 95.81036 | 11.66000 | 95.78070 | | | 46,640,000,000,000.00 | 4,000,000,000 | 14,240,000,000 |
| Total TN40 SPOT | | | | | | | | | 16,640,000,000,000.00 | 4,000,000,000 | 14,240,000,000 |
| Total For TN40 | | | | | | | | | 16,640,000,000,000.00 | 4,000,000,000 | 14,240,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.87282 | 10.75000 | 102.84340 | | | 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 | 102.26200 | 10.00000 | 102.23500 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0i On 30/11/2020 Spot Bond | | | 7.84000 | 102.58558 | 7.84000 | 102.56391 | | | 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 | | | 8.03000 | 102.26966 | 8.03000 | 102.24767 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2Ai On 14/12/2020 Spot Bond | | | 7.83000 | 7.83000 | 7.83000 | 102.44182 | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.74500 | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.76457 | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.15122 | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.87796 | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.08067 | | | 0.00 | 0 | 0 |
| Total TRA2D1 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 TRA2D1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.08067 | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.42434 | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.46157 | | | 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 | | | 8.24500 | 103.48643 | 8.24500 | 103.46346 | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.41591 | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.44807 | | | 0.00 | 0 | 0 |
| Total TRA3A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A7 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.70424 | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.66887 | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2020 Spot Bond | | | | | 0.00000 | 100.03952 | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.04269 | | | 0.00 | 0 | 0 |
| Total TRA4A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.04399 | | | 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 | | | 8.53500 | 103.97366 | 8.53500 | 104.75896 | | 1,707,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total TRA4A4 SPOT | | | | | | | | 1,707,000,000,000.00 | 200,000,000 | 100,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|--------------------|--------------------|
| Total For TRA4A4 | | | | | | | | | | 1,707,000,000,000.00 | 200,000,000 | 100,000,000 |
| TRA4A: On 13/10/2020 Spot Bond | | | | | 0.00000 | 100.03950 | | | | 0.00 | 0 | 0 |
| Total TRA4A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.04269 | | | | 0.00 | 0 | 0 |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.04399 | | | | 0.00 | 0 | 0 |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.62000 | 102.01621 | 8.62000 | 102.19116 | | | | 0.00 | 0 | 0 |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.04950 | | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.04950 | | | | 0.00 | 0 | 0 |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11: On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12: On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13: On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14: On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03: On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22: On 19/03/2020 Spot Bond | | | | | 0.00000 | 98.13631 | | | | 0.00 | 0 | 0 |
| Total TSP228 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 TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP230 On 09/04/2020 Spot Bond | | | | | 0.00000 | 98.20371 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP231 On 07/05/2020 Spot Bond | | | | | 0.00000 | 97.60933 | | | | 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 | 96.41909 | | | | 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 | 99.41784 | | | | 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 | 98.82387 | | | | 0.00 | 0 | 0 |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP235 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP236 On 12/03/2020 Spot Bond | | | | | 0.00000 | 98.86910 | | | | 0.00 | 0 | 0 |
| Total TSP236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP236 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP237 On 09/04/2020 Spot Bond | | | | | 0.00000 | 98.30817 | | | | 0.00 | 0 | 0 |
| Total TSP237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP237 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP238 On 08/10/2020 Spot Bond | | | | | 0.00000 | 94.64313 | | | | 0.00 | 0 | 0 |
| Total TSP238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP238 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP239 On 14/05/2020 Spot Bond | | | | | 0.00000 | 97.60589 | | | | 0.00 | 0 | 0 |
| Total TSP239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP239 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP240 On 12/11/2020 Spot Bond | | | | | 0.00000 | 93.87486 | | | | 0.00 | 0 | 0 |
| Total TSP240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP240 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.88353 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.25236 | | | | 0.00 | 0 | 0 |
| Total TU1B11 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 TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.36176 | | | | 0.00 | 0 | 0 |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 102.21493 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 20/01/2020 Spot Bond | | | | | 0.00000 | 101.79881 | | | | 0.00 | 0 | 0 |
| Total TWC317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC317 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 27/01/2020 Spot Bond | | | | | 0.00000 | 101.65045 | | | | 0.00 | 0 | 0 |
| Total TWC318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC318 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/01/2020 Spot Bond | | | | | 0.00000 | 101.52565 | | | | 0.00 | 0 | 0 |
| Total TWC319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC319 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 13/02/2020 Spot Bond | | | | | 0.00000 | 101.25310 | | | | 0.00 | 0 | 0 |
| Total TWC320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC320 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 24/02/2020 Spot Bond | | | | | 0.00000 | 100.99589 | | | | 0.00 | 0 | 0 |
| Total TWC321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC321 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.93588 | | | | 0.00 | 0 | 0 |
| Total TWC322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC322 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.83862 | | | | 0.00 | 0 | 0 |
| Total TWC323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC323 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 06/04/2020 Spot Bond | | | | | 0.00000 | 100.15912 | | | | 0.00 | 0 | 0 |
| Total TWC324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC324 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC32 On 09/04/2020 Spot Bond | | | | | 0.00000 | 100.09945 | | | | 0.00 | 0 | 0 |
| Total TWC325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC325 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.01000 | 106.82113 | 8.01000 | 106.79808 | | | | 0.00 | 0 | 110,000,000 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |

| 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 UG21 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| UG26 On 09/03/2026 Spot Bond | | | 10.11000 | 109.37447 | 10.11000 | 109.34485 | | | | 0.00 | 0 | 70,000,000 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| VCJA11 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA21 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA31 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA41 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA51 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA61 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA71 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA81 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA91 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 |
| VCJB11 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 |
| VCJB21 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 |

| Contract 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 VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3I 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 |
| VCJB4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5I 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 |
| VCJB6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8I On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1I On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 VCPA5U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 VCPB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA10U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB10U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.86433 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 100.39001 | | | | 0.00 | 0 | 0 |
| Total VKE09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE09 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.16460 | | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 99.88904 | | | | 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 | 102.03030 | | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 101.58273 | | | | 0.00 | 0 | 0 |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 101.29978 | | | | 0.00 | 0 | 0 |
| Total VKE14 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 VKE14 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA10U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB10U | | | | | | | | | | 0.00 | 0 | 0 |
| VR844L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR844U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR844U | | | | | | | | | | 0.00 | 0 | 0 |
| VR857L On 10/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR857U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR857U | | | | | | | | | | 0.00 | 0 | 0 |
| VR859L On 20/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR859U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR859U | | | | | | | | | | 0.00 | 0 | 0 |
| VR860L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR860U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR860U | | | | | | | | | | 0.00 | 0 | 0 |
| VR861L On 09/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR861U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR861U | | | | | | | | | | 0.00 | 0 | 0 |
| VR862L On 11/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR862U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR862U | | | | | | | | | | 0.00 | 0 | 0 |
| VR863L On 06/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR863U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR863U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.34803 | | | | 0.00 | 0 | 0 |
| Total WHL01 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 WHL01 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.69155 | | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.38597 | | | | 0.00 | 0 | 0 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL06 On 10/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL06U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 6.77000 | 101.98418 | 6.77000 | 101.96572 | | | | 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 | | | 7.05500 | 103.68641 | 7.05500 | 103.66666 | | | | 0.00 | 0 | 80,000,000 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 40.11111 | 100.00000 | 40.02184 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 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 WSP5/R203 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.28e+017 | 180,186,024,500 | 311,790,137,421 |
| Total for SPOT : | | | | | | | | | 1.28e+017 | 180,186,024,500 | 311,790,137,421 |
| Total Futures | | | | | | | | | 1.28e+017 | 180,186,033,424 | 311,791,071,603 |
| Total Options | | | | | | | | | 2 176 275.00 | 1,500 | 276,098 |
| Grand Total: | | | | | | | | | 1.28e+017 | 180,186,034,924 | 311,791,347,701 |