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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2020

| 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 | 05/11/2020 | Bond Future | | | 12.04535 | 71.80078 | 12.06362 | 71.70881 | | | 0.00 | 0 | 35 |
| ES33 | On | 04/02/2021 | Bond Future | | | 12.33588 | 72.50797 | 12.35492 | 72.41537 | | | 0.00 | 0 | |
| ES33 | On | 06/05/2021 | Bond Future | | | 12.62145 | 69.51539 | 12.64129 | 69.42202 | | | 0.00 | 0 | |
| ES33 | On | 05/08/2021 | Bond Future | | | 12.92377 | 70.27849 | 12.94449 | 70.18425 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 05/11/2020 | Bond Future | | | 12.58221 | 70.28548 | 12.56494 | 70.37981 | | | 0.00 | 0 | 4,75 |
| ES42 | On | 04/02/2021 | Bond Future | | | 12.85948 | 70.97778 | 12.84134 | 71.07327 | | | 0.00 | 0 | |
| ES42 | On | 06/05/2021 | Bond Future | | | 13.14328 | 67.48510 | 13.12417 | 67.58196 | | | 0.00 | 0 | |
| ES42 | On | 05/08/2021 | Bond Future | | | 13.43577 | 68.22635 | 13.41569 | 68.32437 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,75 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,75 |
| I2025 | On | 05/11/2020 | Bond Future | | | 144.30777 | 144.30777 | 144.25107 | 144.25107 | | | 9,380,005.05 | 65 | 3,85 |
| I2025 | On | 04/02/2021 | Bond Future | | | 144.25745 | 144.25745 | 144.20071 | 144.20071 | | | 0.00 | 0 | |
| I2025 | On | 06/05/2021 | Bond Future | | | 145.84806 | 145.84806 | 145.79132 | 145.79132 | | | 0.00 | 0 | |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| I2025 | On | 05/08/2021 | Bond Future | | | 145.95312 | 145.95312 | 145.89588 | 145.89588 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 9,380,005.05 | 65 | 3,86 |
| Total For I2025 | | | | | | | | | | | | 9,380,005.05 | 65 | 3,86 |
| I2029 | On | 05/11/2020 | Bond Future | | | 100.18857 | 100.18857 | 100.06969 | 100.06969 | | | 55,103,713.50 | 550 | 3,7 |
| I2029 | On | 04/02/2021 | Bond Future | | | 101.20027 | 101.20027 | 101.08046 | 101.08046 | | | 0.00 | 0 | 1,2 |
| I2029 | On | 06/05/2021 | Bond Future | | | 101.17722 | 101.17722 | 101.05657 | 101.05657 | | | 0.00 | 0 | |
| I2029 | On | 05/08/2021 | Bond Future | | | 102.31121 | 102.31121 | 102.18939 | 102.18939 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 55,103,713.50 | 550 | 4,93 |
| Total For I2029 | | | | | | | | | | | | 55,103,713.50 | 550 | 4,93 |
| I2033 | On | 05/11/2020 | Bond Future | | | 94.02796 | 94.02796 | 93.98644 | 93.98644 | | | 0.00 | 0 | 10,3 |
| I2033 | On | 04/02/2021 | Bond Future | | | 94.97745 | 94.97745 | 94.93585 | 94.93585 | | | 0.00 | 0 | |
| I2033 | On | 06/05/2021 | Bond Future | | | 94.80954 | 94.80954 | 94.76786 | 94.76786 | | | 0.00 | 0 | |
| I2033 | On | 05/08/2021 | Bond Future | | | 95.87213 | 95.87213 | 95.83018 | 95.83018 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 10,32 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 10,32 |
| I2038 | On | 05/11/2020 | Bond Future | | | 105.68597 | 105.68597 | 106.06177 | 106.06177 | | | 0.00 | 0 | 9,4 |
| I2038 | On | 04/02/2021 | Bond Future | | | 105.05717 | 105.05717 | 105.43728 | 105.43728 | | | 0.00 | 0 | 1,6 |
| I2038 | On | 06/05/2021 | Bond Future | | | 106.21590 | 106.21590 | 106.60050 | 106.60050 | | | 0.00 | 0 | |
| I2038 | On | 05/08/2021 | Bond Future | | | 105.68566 | 105.68566 | 106.07482 | 106.07482 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 11,13 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 11,13 |
| I2046 | On | 05/11/2020 | Bond Future | | | 93.71473 | 93.71473 | 93.75180 | 93.75180 | | | 0.00 | 0 | 12,3 |
| I2046 | On | 04/02/2021 | Bond Future | | | 94.66089 | 94.66089 | 94.69880 | 94.69880 | | | 0.00 | 0 | 3,9 |
| I2046 | On | 06/05/2021 | Bond Future | | | 93.91541 | 93.91541 | 93.95398 | 93.95398 | | | 0.00 | 0 | |
| I2046 | On | 05/08/2021 | Bond Future | | | 94.96826 | 94.96826 | 95.00740 | 95.00740 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 16,3 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 16,3 |
| I2050 | On | 05/11/2020 | Bond Future | | | 96.37951 | 96.37951 | 96.51185 | 96.51185 | | | 0.00 | 0 | 11,3 |
| I2050 | On | 04/02/2021 | Bond Future | | | 95.46389 | 95.46389 | 95.59789 | 95.59789 | | | 0.00 | 0 | 2,5 |
| I2050 | On | 06/05/2021 | Bond Future | | | 96.51660 | 96.51660 | 96.65264 | 96.65264 | | | 0.00 | 0 | |
| I2050 | On | 05/08/2021 | Bond Future | | | 95.67165 | 95.67165 | 95.80931 | 95.80931 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 13,96 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 13,96 |
| R186 | On | 05/11/2020 | Bond Future | | | 7.17677 | 120.26981 | 7.18383 | 120.23194 | | 7.14 | 532,193,909.25 | 4,425 | 85,96 |
| R186 | On | 04/02/2021 | Bond Future | | | 7.35674 | 116.17623 | 7.36413 | 116.13840 | | 7.92 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | | | 7.53286 | 117.42990 | 7.54059 | 117.39218 | | 6.98 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | | | 7.72512 | 113.43703 | 7.73329 | 113.39911 | | 6.00 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| Total R186 Future | | | | | | | | | | | | 532,193,909.25 | 4,425 | 85,95 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 2.99000 | 0.00299 | 2,260 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 5,998.71000 | 5.99871 | 6,035,850 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Call | | | 10,488.72000 | 10.48872 | 10,526,590 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Call | | | 1,941.24000 | 1.94124 | 1,957,130 | 7.27 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Call | | | 7,536.57000 | 7.53657 | 7,574,360 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Put | | | 0.25000 | 0.00025 | 0,170 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Call | | | 7,585.79000 | 7.58579 | 7,623,590 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Put | | | 0.23000 | 0.00023 | 0,160 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Call | | | 3,506.56000 | 3.50656 | 3,536,770 | 7.55 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Call | | | 7,487.33000 | 7.48733 | 7,525,110 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Put | | | 0.28000 | 0.00028 | 0,190 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Put | | | 3,767.30000 | 3.76730 | 3,727,280 | 6.80 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Call | | | 26.62000 | 0.02662 | 24,470 | 6.80 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Put | | | 261.48000 | 0.26148 | 239,500 | 7.27 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Put | | | 0.00000 | 0.00000 | 0,000 | 7.91 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Put | | | 23.56000 | 0.02356 | 19,540 | 7.69 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Call | | | 4,297.59000 | 4.29759 | 4,331,440 | 7.69 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Put | | | 1,419.01000 | 1.41901 | 1,376,220 | 7.03 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Call | | | 428.04000 | 0.42804 | 423,120 | 7.03 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Put | | | 54.53000 | 0.05453 | 46,870 | 7.55 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Put | | | 674.88000 | 0.67488 | 659,850 | 8.31 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Call | | | 4,629.02000 | 4.62902 | 4,651,540 | 8.29 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Put | | | 694.73000 | 0.69473 | 679,420 | 8.29 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Call | | | 4,057.01000 | 4.05701 | 4,077,360 | 8.18 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Put | | | 860.36000 | 0.86036 | 842,880 | 8.18 | 0.00 | 0 | 15,17 |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Call | | | 4,668.08000 | 4.66808 | 4,690,730 | 8.30 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Put | | | 684.84000 | 0.68484 | 669,660 | 8.30 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Call | | | 4,707.05000 | 4.70705 | 4,729,850 | 8.31 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | | 21.26000 | 0.02126 | 20,500 | 7.55 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | | 14,485.40000 | 14.48540 | 14,522,380 | 7.55 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | | 20.81000 | 0.02081 | 20,070 | 7.55 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | | 14,526.00000 | 14.52600 | 14,562,990 | 7.55 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | | 20.38000 | 0.02038 | 19,650 | 7.55 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | | 14,444.80000 | 14.44480 | 14,481,760 | 7.55 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 1,050.06000 | 1.05006 | 1,036,750 | 6.45 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 5,105.65000 | 5.10565 | 5,130,350 | 6.46 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 1,039.83000 | 1.03983 | 1,026,610 | 6.46 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 5,037.23000 | 5.03723 | 5,061,750 | 6.45 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 1,060.05000 | 1.06005 | 1,046,650 | 6.45 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 5,071.58000 | 5.07158 | 5,096,190 | 6.45 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 17,73 |
| Total For R186 | | | | | | | | | | | | 532,193,909.25 | 4,425 | 103,73 |
| R197 | On | 05/11/2020 | Bond Future | | | 315.32572 | 315.32572 | 315.25306 | 315.25306 | | | 47,298,858.00 | 150 | 2,90 |
| R197 | On | 04/02/2021 | Bond Future | | | 310.66288 | 310.66288 | 310.59052 | 310.59052 | | | 0.00 | 0 | |
| R197 | On | 06/05/2021 | Bond Future | | | 314.08854 | 314.08854 | 314.01675 | 314.01675 | | | 0.00 | 0 | |
| R197 | On | 05/08/2021 | Bond Future | | | 309.60937 | 309.60937 | 309.53728 | 309.53728 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 47,298,858.00 | 150 | 2,90 |
| Total For R197 | | | | | | | | | | | | 47,298,858.00 | 150 | 2,90 |
| R202 | On | 05/11/2020 | Bond Future | | | 212.33139 | 212.33139 | 212.04554 | 212.04554 | | | 0.00 | 0 | 6,00 |
| R202 | On | 04/02/2021 | Bond Future | | | 210.30747 | 210.30747 | 210.01955 | 210.01955 | | | 0.00 | 0 | 1,90 |
| R202 | On | 06/05/2021 | Bond Future | | | 212.62631 | 212.62631 | 212.33599 | 212.33599 | | | 0.00 | 0 | |
| R202 | On | 05/08/2021 | Bond Future | | | 210.76036 | 210.76036 | 210.46711 | 210.46711 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 7,90 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 7,90 |
| R2023 | On | 05/11/2020 | Bond Future | | | 4.47917 | 108.59455 | 4.48008 | 108.59249 | | 1.84 | 0.00 | 0 | 33,47 |
| R2023 | On | 04/02/2021 | Bond Future | | | 4.55172 | 109.66419 | 4.55258 | 109.66246 | | 1.80 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | | | 4.57808 | 106.93968 | 4.57879 | 106.93842 | | 1.81 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | | | 4.60657 | 108.11307 | 4.60729 | 108.11196 | | 1.62 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 33,41 |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Call | | | 6,485.75000 | 6.48575 | 6,487,810 | 2.41 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.41 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Call | | | 6,506.67000 | 6.50667 | 6,508,730 | 2.41 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.41 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Call | | | 6,464.84000 | 6.46484 | 6,466,900 | 2.41 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.41 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Call | | | 3,508.66000 | 3.50866 | 3,510,300 | 2.27 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Put | | | 2.17000 | 0.00217 | 2,080 | 2.27 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Call | | | 3,527.87000 | 3.52787 | 3,529,500 | 2.27 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Put | | | 2.08000 | 0.00208 | 1,980 | 2.27 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Call | | | 3,489.45000 | 3.48945 | 3,491,090 | 2.27 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Put | | | 2.27000 | 0.00227 | 2,180 | 2.27 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Call | | | 5,141.34000 | 5.14134 | 5,142,590 | 2.13 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Put | | | 0.45000 | 0.00045 | 0,440 | 2.13 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Call | | | 5,157.96000 | 5.15796 | 5,159,200 | 2.13 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Put | | | 0.44000 | 0.00044 | 0,420 | 2.13 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Call | | | 5,124.73000 | 5.12473 | 5,125,980 | 2.13 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Put | | | 0.47000 | 0.00047 | 0,460 | 2.13 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 1,312.11000 | 1.31211 | 1,312,030 | 1.70 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 258.85000 | 0.25885 | 257,660 | 1.70 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 1,323.89000 | 1.32389 | 1,323,810 | 1.70 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 255.53000 | 0.25553 | 254,340 | 1.70 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 1,300.37000 | 1.30037 | 1,300,280 | 1.70 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 262.22000 | 0.26222 | 261,020 | 1.70 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 33,41 |
| R2030 | On | 05/11/2020 | Bond Future | | | 9.45036 | 93.39637 | 9.46792 | 93.29610 | | 12.69 | 223,684,306.15 | 2,395 | 89,41 |
| R2030 | On | 04/02/2021 | Bond Future | | | 9.67209 | 90.31241 | 9.69037 | 90.21153 | | 14.14 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | | | 9.89388 | 91.28768 | 9.91292 | 91.18607 | | 12.57 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | | | 10.13533 | 88.28420 | 10.15525 | 88.18164 | | 10.85 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 223,684,306.15 | 2,395 | 89,41 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Call | | | 944.09000 | 0.94409 | 963,050 | 12.59 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Put | | | 1,390.13000 | 1.39013 | 1,308,820 | 12.59 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Call | | | 969.97000 | 0.96997 | 989,640 | 12.60 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Put | | | 1,358.61000 | 1.35861 | 1,278,010 | 12.60 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Call | | | 918.65000 | 0.91865 | 936,890 | 12.58 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Put | | | 1,422.14000 | 1.42214 | 1,340,110 | 12.58 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.66 | Call | | | 1,790.74000 | 1.79074 | 1,831,940 | 12.85 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.66 | Put | | | 703.26000 | 0.70326 | 644,190 | 12.85 | 0.00 | 0 | 5,50 |
| R2030 | On | 05/11/2020 | Bond Future | 9.60 | Call | | | 1,576.98000 | 1.57698 | 1,612,900 | 12.79 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.60 | Put | | | 827.37000 | 0.82737 | 763,020 | 12.79 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.49 | Call | | | 1,221.96000 | 1.22196 | 1,248,580 | 12.68 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.49 | Put | | | 1,096.08000 | 1.09608 | 1,022,430 | 12.68 | 0.00 | 0 | 2,50 |
| R2030 | On | 05/11/2020 | Bond Future | 9.65 | Call | | | 1,754.18000 | 1.75418 | 1,794,500 | 12.84 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.65 | Put | | | 722.90000 | 0.72290 | 662,950 | 12.84 | 0.00 | 0 | 2,50 |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Call | | | 3,179.34000 | 3.17934 | 3,247,450 | 13.30 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Put | | | 262.84000 | 0.26284 | 230,680 | 13.30 | 0.00 | 0 | 2,50 |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Put | | | 6,627.29000 | 6.62729 | 6,526,360 | 11.93 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Call | | | 9.20000 | 0.00920 | 8,540 | 11.93 | 0.00 | 0 | 14,10 |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Put | | | 3,695.53000 | 3.69553 | 3,594,260 | 12.07 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Call | | | 138.86000 | 0.13886 | 137,860 | 12.07 | 0.00 | 0 | 14,10 |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Call | | | 2,595.90000 | 2.59590 | 2,654,210 | 13.10 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Put | | | 394.06000 | 0.39406 | 352,100 | 13.10 | 0.00 | 0 | 14,10 |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Put | | | 8,262.23000 | 8.26223 | 8,161,770 | 11.93 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Call | | | 1.56000 | 0.00156 | 1,370 | 11.93 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Put | | | 3,749.27000 | 3.74927 | 3,647,930 | 12.06 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Call | | | 132.60000 | 0.13260 | 131,530 | 12.06 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 1,611.66000 | 1.61166 | 1,648,460 | 12.80 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 805.62000 | 0.80562 | 742,150 | 12.80 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Put | | | 4,414.43000 | 4.41443 | 4,312,660 | 11.98 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Call | | | 73.88000 | 0.07388 | 72,380 | 11.98 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Put | | | 1,959.23000 | 1.95923 | 1,868,040 | 12.45 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Call | | | 588.33000 | 0.58833 | 597,410 | 12.45 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Call | | | 5,540.34000 | 5.54034 | 5,631,370 | 14.05 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Put | | | 49.49000 | 0.04949 | 40,250 | 14.05 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 6,751.30000 | 6.75130 | 6,650,420 | 11.93 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 8.11000 | 0.00811 | 7,500 | 11.93 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Put | | | 2,783.35000 | 2.78335 | 2,684,950 | 12.23 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Call | | | 298.32000 | 0.29832 | 300,190 | 12.23 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Call | | | 3,507.83000 | 3.50783 | 3,580,590 | 13.41 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Put | | | 209.63000 | 0.20963 | 182,120 | 13.41 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Put | | | 5,588.46000 | 5.58846 | 5,487,030 | 11.94 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Call | | | 25.44000 | 0.02544 | 24,280 | 11.94 | 0.00 | 0 | 9,4 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Put | | | 2,830.91000 | 2.83091 | 2,732,260 | 12.22 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Call | | | 286.76000 | 0.28676 | 288,380 | 12.22 | 0.00 | 0 | 9,4 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Call | | | 5,034.38000 | 5.03438 | 5,122,280 | 13.90 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Put | | | 71.62000 | 0.07162 | 59,250 | 13.90 | 0.00 | 0 | 2,00 |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Put | | | 4,385.89000 | 4.38589 | 4,310,190 | 13.74 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Call | | | 1,627.95000 | 1.62795 | 1,653,130 | 13.74 | 0.00 | 0 | 1,60 |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Put | | | 9,099.59000 | 9.09959 | 9,004,600 | 13.45 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Call | | | 369.34000 | 0.36934 | 375,230 | 13.45 | 0.00 | 0 | 1,60 |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Put | | | 8,170.87000 | 8.17087 | 8,077,930 | 13.45 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Call | | | 490.19000 | 0.49019 | 498,130 | 13.45 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Put | | | 4,687.16000 | 4.68716 | 4,609,300 | 13.68 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Call | | | 1,468.92000 | 1.46892 | 1,491,940 | 13.68 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Put | | | 8,224.33000 | 8.22433 | 8,131,250 | 13.45 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Call | | | 482.31000 | 0.48231 | 490,110 | 13.45 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Put | | | 5,761.95000 | 5.76195 | 5,677,710 | 13.51 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Call | | | 1,027.14000 | 1.02714 | 1,043,780 | 13.51 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Call | | | 4,458.60000 | 4.45860 | 4,514,030 | 14.58 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Put | | | 1,704.44000 | 1.70444 | 1,658,990 | 14.58 | 0.00 | 0 | 1,80 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Call | | | 1,547.24000 | 1.54724 | 1,571,330 | 13.71 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Put | | | 4,534.96000 | 4.53496 | 4,458,170 | 13.71 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Call | | | 1,567.08000 | 1.56708 | 1,591,440 | 13.72 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Put | | | 4,497.29000 | 4.49729 | 4,420,770 | 13.72 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Call | | | 1,527.37000 | 1.52737 | 1,551,190 | 13.70 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Put | | 4,572.65000 | 4.57265 | 4,495,590 | 13.70 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | 1,788.45000 | 1.78845 | 1,815,980 | 12.07 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | 5,585.25000 | 5.58525 | 5,511,170 | 12.07 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | 11,586.90000 | 11.58690 | 11,492,420 | 11.95 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | 396.31000 | 0.39631 | 403,440 | 11.95 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | 3,759.72000 | 3.75972 | 3,807,520 | 12.60 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Put | | 723.78000 | 0.72378 | 704,060 | 13.63 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | 715.95000 | 0.71595 | 696,390 | 13.63 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | 9,585.46000 | 9.58546 | 9,667,190 | 13.63 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | 731.68000 | 0.73168 | 711,800 | 13.63 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | 6,066.95000 | 6.06695 | 6,130,910 | 13.29 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | 1,794.99000 | 1.79499 | 1,757,340 | 13.29 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Call | | 9,624.04000 | 9.62404 | 9,705,930 | 13.63 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | 3,085.38000 | 3.08538 | 3,031,570 | 12.60 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | 5,851.67000 | 5.85167 | 5,775,990 | 12.03 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | 1,659.75000 | 1.65975 | 1,685,680 | 12.03 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | 3,422.47000 | 3.42247 | 3,467,240 | 12.52 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | 3,384.73000 | 3.38473 | 3,327,890 | 12.52 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | 9,662.65000 | 9.66265 | 9,744,700 | 13.63 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Put | | 5,506.84000 | 5.50684 | 5,434,660 | 10.27 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Call | | 1,779.36000 | 1.77936 | 1,809,740 | 10.27 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Call | | 9,973.66000 | 9.97366 | 10,059,130 | 11.80 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Put | | 667.17000 | 0.66717 | 650,080 | 11.80 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Put | | 7,524.32000 | 7.52432 | 7,441,450 | 10.11 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Call | | 1,030.01000 | 1.03001 | 1,049,700 | 10.11 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | 4,154.28000 | 4.15428 | 4,208,400 | 10.96 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | 2,805.73000 | 2.80573 | 2,757,290 | 10.96 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | 4,183.55000 | 4.18355 | 4,237,910 | 10.97 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | 2,784.59000 | 2.78459 | 2,736,390 | 10.97 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | 4,124.79000 | 4.12479 | 4,178,680 | 10.95 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | 2,826.69000 | 2.82669 | 2,778,020 | 10.95 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 112,80 |
| Total For R2030 | | | | | | | | | | | 223,684,306.15 | 2,395 | 202,22 |
| R2032 | On | 05/11/2020 | Bond Future | | | 10.47926 | 86.28607 | 10.47679 | 86.30061 | 15.53 | 0.00 | 0 | 121,10 |
| R2032 | On | 04/02/2021 | Bond Future | | | 10.71902 | 87.13597 | 10.71640 | 87.15090 | 16.58 | 217,839,925.00 | 2,500 | 2,50 |
| R2032 | On | 06/05/2021 | Bond Future | | | 10.95736 | 83.93105 | 10.95455 | 83.94657 | 15.49 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | | | 11.20897 | 84.85242 | 11.20602 | 84.86818 | 12.77 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 217,839,925.00 | 2,500 | 123,60 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Call | | 122.23000 | 0.12223 | 110,020 | 14.60 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Put | | | 4,489.54000 | 4.48954 | 4,491,870 | 14.60 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Call | | | 3.88000 | 0.00388 | 3,040 | 14.53 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 5,381.64000 | 5.38164 | 5,388,590 | 14.56 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 61.91000 | 0.06191 | 54,320 | 14.56 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Call | | | 3,309.38000 | 3.30938 | 3,276,350 | 16.29 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Call | | | 1.24000 | 0.00124 | 0,930 | 14.53 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Put | | | 6,442.21000 | 6.44221 | 6,452,750 | 14.53 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Call | | | 26.36000 | 0.02636 | 22,360 | 14.53 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Call | | | 3,731.43000 | 3.73143 | 3,700,410 | 16.47 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Put | | | 4,547.20000 | 4.54720 | 4,549,900 | 14.59 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Put | | | 8,599.39000 | 8.59939 | 8,613,090 | 14.53 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Call | | | 127.87000 | 0.12787 | 115,290 | 14.61 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Put | | | 4,432.18000 | 4.43218 | 4,434,140 | 14.61 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Call | | | 116.82000 | 0.11682 | 104,980 | 14.59 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Put | | | 279.72000 | 0.27972 | 263,240 | 16.47 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Put | | | 360.26000 | 0.36026 | 341,770 | 16.29 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Put | | | 9,747.00000 | 9.74700 | 9,761,230 | 14.53 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Call | | | 888.28000 | 0.88828 | 875,300 | 15.66 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Put | | | 7,469.87000 | 7.46987 | 7,471,820 | 15.66 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Call | | | 900.33000 | 0.90033 | 887,250 | 15.66 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Put | | | 7,418.78000 | 7.41878 | 7,420,630 | 15.66 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Call | | | 876.36000 | 0.87636 | 863,480 | 15.66 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Call | | | 245.64000 | 0.24564 | 239,800 | 15.66 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Put | | | 9,254.06000 | 9.25406 | 9,259,080 | 15.66 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Call | | | 554.89000 | 0.55489 | 544,980 | 15.66 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Call | | | 3,510.81000 | 3.51081 | 3,488,460 | 16.65 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Put | | | 7,521.15000 | 7.52115 | 7,523,200 | 15.66 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Put | | | 2,923.09000 | 2.92309 | 2,915,670 | 16.65 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Put | | | 12,282.20000 | 12.28220 | 12,291,290 | 15.66 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | | 7,815.60000 | 7.81560 | 7,795,720 | 16.81 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | | 1,708.96000 | 1.70896 | 1,704,600 | 16.81 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | | 7,745.68000 | 7.74568 | 7,725,800 | 16.81 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | | 1,738.50000 | 1.73850 | 1,734,140 | 16.81 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | | 9,441.74000 | 9.44174 | 9,422,170 | 16.81 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | | 1,143.80000 | 1.14380 | 1,139,750 | 16.81 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | | 5,847.48000 | 5.84748 | 5,848,450 | 14.92 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | | 2,298.31000 | 2.29831 | 2,283,760 | 14.92 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | | 7,780.61000 | 7.78061 | 7,760,740 | 16.81 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | | 1,723.67000 | 1.72367 | 1,719,320 | 16.81 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | | 3,472.83000 | 3.47283 | 3,473,230 | 12.86 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | 4,284.56000 | 4.28456 | 4,269,260 | 12.85 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | 3,519.94000 | 3.51994 | 3,520,400 | 12.85 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | 4,313.83000 | 4.31383 | 4,298,490 | 12.85 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | 3,496.47000 | 3.49647 | 3,496,890 | 12.85 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 4,342.88000 | 4.34288 | 4,327,520 | 12.86 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 15,87 |
| Total For R2032 | | | | | | | | | | | 217,839,925.00 | 2,500 | 139,47 |
| R2035 | On | 05/11/2020 | Bond Future | | | 11.26762 | 84.90410 | 11.25016 | 85.01132 | 17.45 | 0.00 | 0 | 102,02 |
| R2035 | On | 04/02/2021 | Bond Future | | | 11.52294 | 85.74036 | 11.50466 | 85.84892 | 18.57 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | | | 11.76851 | 82.19093 | 11.74938 | 82.30104 | 17.59 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | | | 12.03122 | 83.09305 | 12.01121 | 83.20447 | 14.35 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 0.00 | 0 | 102,02 |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Call | | 61.35000 | 0.06135 | 50,000 | 16.23 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Put | | 6,081.86000 | 6.08186 | 6,177,730 | 16.23 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Call | | 64.29000 | 0.06429 | 52,520 | 16.23 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Put | | 6,016.72000 | 6.01672 | 6,112,170 | 16.23 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Call | | 67.33000 | 0.06733 | 55,120 | 16.23 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Put | | 5,951.76000 | 5.95176 | 6,046,770 | 16.23 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Put | | 10,063.59000 | 10.06359 | 10,147,380 | 17.38 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Put | | 4,721.89000 | 4.72189 | 4,770,090 | 18.17 | 0.00 | 0 | 68 |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Call | | 634.64000 | 0.63464 | 609,610 | 17.38 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Put | | 10,002.99000 | 10.00299 | 10,086,520 | 17.38 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Call | | 643.85000 | 0.64385 | 618,560 | 17.38 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Put | | 9,942.57000 | 9.94257 | 10,025,840 | 17.38 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Call | | 625.53000 | 0.62553 | 600,760 | 17.38 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Call | | 721.31000 | 0.72131 | 693,880 | 17.38 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Put | | 9,465.73000 | 9.46573 | 9,546,860 | 17.38 | 0.00 | 0 | 68 |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Call | | 2,510.87000 | 2.51087 | 2,450,510 | 18.17 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Call | | 1,125.66000 | 1.12566 | 1,095,900 | 16.56 | 0.00 | 0 | 78 |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Call | | 6,363.37000 | 6.36337 | 6,281,830 | 18.41 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Put | | 3,616.27000 | 3.61627 | 3,651,940 | 17.87 | 0.00 | 0 | 78 |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Call | | 6,327.34000 | 6.32734 | 6,245,990 | 18.39 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Call | | 1,967.81000 | 1.96781 | 1,924,230 | 16.62 | 0.00 | 0 | 1,68 |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Call | | 3,128.24000 | 3.12824 | 3,070,760 | 17.17 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Put | | 5,659.44000 | 5.65944 | 5,712,070 | 17.17 | 0.00 | 0 | 78 |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Put | | 10,562.98000 | 10.56298 | 10,643,330 | 16.56 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Put | | 7,660.24000 | 7.66024 | 7,726,770 | 16.62 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Put | | 2,920.21000 | 2.92021 | 2,948,970 | 18.39 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Put | | 2,902.24000 | 2.90224 | 2,930,810 | 18.41 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 6,291.37000 | 6.29137 | 6,210,210 | 18.37 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Put | | 2,938.29000 | 2.93829 | 2,967,240 | 18.37 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Call | | 5,153.37000 | 5.15337 | 5,078,930 | 17.87 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Call | | 3,743.97000 | 3.74397 | 3,680,550 | 17.41 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Put | | 4,904.95000 | 4.90495 | 4,951,640 | 17.41 | 0.00 | 0 | 1,65 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Call | | 7,847.53000 | 7.84753 | 7,759,330 | 19.10 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Put | | 2,272.20000 | 2.27220 | 2,294,110 | 19.10 | 0.00 | 0 | 1,65 |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 0.03000 | 0.00003 | 0,030 | 13.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 55,119.54000 | 55.11954 | 55,230,960 | 13.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Call | | 0.03000 | 0.00003 | 0,030 | 13.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 55,002.83000 | 55.00283 | 55,114,250 | 13.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | 0.04000 | 0.00004 | 0,030 | 13.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 54,886.26000 | 54.88626 | 54,997,670 | 13.39 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 8,65 |
| Total For R2035 | | | | | | | | | | | 0.00 | 0 | 110,65 |
| R2037 | On | 05/11/2020 | Bond Future | | | 11.54628 | 80.21350 | 11.53887 | 80.25799 | 18.64 | 499,489,464.50 | 6,227 | 145,38 |
| R2037 | On | 04/02/2021 | Bond Future | | | 11.79470 | 76.74947 | 11.78691 | 76.79472 | 20.95 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | | | 12.04249 | 77.57861 | 12.03430 | 77.62470 | 18.71 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | | | 12.30963 | 74.17456 | 12.30104 | 74.22129 | 16.22 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 499,489,464.50 | 6,227 | 145,38 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Call | | 8.29000 | 0.00829 | 6,500 | 17.38 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Put | | 8,873.25000 | 8.87325 | 8,915,950 | 17.38 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Call | | 8.78000 | 0.00878 | 6,900 | 17.38 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Put | | 8,803.03000 | 8.80303 | 8,845,640 | 17.38 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Call | | 7.84000 | 0.00784 | 6,130 | 17.38 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Put | | 8,943.60000 | 8.94360 | 8,986,380 | 17.38 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Put | | 3,088.96000 | 3.08896 | 3,092,670 | 21.22 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Call | | 4,141.75000 | 4.14175 | 4,100,210 | 21.22 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Call | | 3,921.46000 | 3.92146 | 3,880,670 | 21.14 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Put | | 3,268.53000 | 3.26853 | 3,272,990 | 21.14 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Put | | 9,058.93000 | 9.05893 | 9,085,440 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Call | | 845.49000 | 0.84549 | 826,750 | 19.70 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Call | | 10,725.03000 | 10.72503 | 10,676,560 | 22.84 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Put | | 609.20000 | 0.60920 | 605,980 | 22.84 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Call | | 1,350.10000 | 1.35010 | 1,325,290 | 19.82 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Put | | 7,107.28000 | 7.10728 | 7,127,720 | 19.82 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Call | | 710.55000 | 0.71055 | 693,790 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Put | | 9,813.23000 | 9.81323 | 9,841,720 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Put | | 14,382.76000 | 14.38276 | 14,420,060 | 19.70 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Call | | 243.64000 | 0.24364 | 235,690 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Call | | 645.05000 | 0.64505 | 629,310 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Put | | 10,232.36000 | 10.23236 | 10,261,870 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Call | | 654.11000 | 0.65411 | 638,230 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Put | | 10,171.94000 | 10.17194 | 10,201,310 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Call | | 636.09000 | 0.63609 | 620,490 | 19.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Put | | 10,292.97000 | 10.29297 | 10,322,620 | 19.70 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 5,530.36000 | 5.53036 | 5,491,980 | 19.23 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 3,406.04000 | 3.40604 | 3,413,750 | 19.23 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 5,563.27000 | 5.56327 | 5,524,810 | 19.24 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 3,385.12000 | 3.38512 | 3,392,750 | 19.24 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 5,596.25000 | 5.59625 | 5,557,720 | 19.26 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 3,364.32000 | 3.36432 | 3,371,880 | 19.26 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | 4,212.05000 | 4.21205 | 4,180,440 | 16.23 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | 4,435.92000 | 4.43592 | 4,451,040 | 16.23 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | 4,239.79000 | 4.23979 | 4,208,070 | 16.24 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | 4,409.01000 | 4.40901 | 4,424,020 | 16.24 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | 4,267.86000 | 4.26786 | 4,236,050 | 16.25 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | 4,382.50000 | 4.38250 | 4,397,420 | 16.25 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total For R2037 | | | | | | | | | | | 499,489,464.50 | 6,227 | 146,68 |
| R2040 | On | 05/11/2020 | Bond Future | | | 11.71089 | 81.91106 | 11.69840 | 81.98982 | 19.09 | 247,617,134.38 | 3,023 | 75,00 |
| R2040 | On | 04/02/2021 | Bond Future | | | 11.95768 | 78.21350 | 11.94458 | 78.29333 | 21.41 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | | | 12.20364 | 79.05861 | 12.18991 | 79.13958 | 19.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | | | 12.46888 | 75.42044 | 12.45446 | 75.50253 | 16.56 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 247,617,134.38 | 3,023 | 75,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Call | | 6.22000 | 0.00622 | 4,660 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Put | | 9,616.59000 | 9.61659 | 9,693,790 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Call | | 6.60000 | 0.00660 | 4,960 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Put | | 9,541.22000 | 9.54122 | 9,618,340 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Call | | 5.85000 | 0.00585 | 4,380 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Call | | 0.82000 | 0.00082 | 0,560 | 17.63 | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Call | | 962.80000 | 0.96280 | 900,780 | 18.70 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Put | | 2,231.08000 | 2.23108 | 2,247,820 | 18.70 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Call | | 3.81000 | 0.00381 | 2,790 | 17.63 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Call | | 1,531.56000 | 1.53156 | 1,456,620 | 19.01 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Put | | 1,521.46000 | 1.52146 | 1,525,280 | 19.01 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Put | | 16,099.70000 | 16.09970 | 16,178,460 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Call | | 0.01000 | 0.00001 | 0,010 | 17.63 | 0.00 | 0 | 2,00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 12,010.79000 | 12.01079 | 12,089,290 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Put | | | 9,692.07000 | 9.69207 | 9,769,360 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Put | | | 4,796.68000 | 4.79668 | 4,852,540 | 17.73 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Call | | | 182.51000 | 0.18251 | 159,610 | 17.73 | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Put | | | 14,183.83000 | 14.18383 | 14,262,540 | 17.63 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Call | | | 0.11000 | 0.00011 | 0,060 | 17.63 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Put | | | 10,223.85000 | 10.22385 | 10,301,590 | 17.63 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Put | | | 17,775.65000 | 17.77565 | 17,849,470 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Call | | | 124.52000 | 0.12452 | 118,510 | 19.89 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Put | | | 12,103.41000 | 12.10341 | 12,166,700 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Call | | | 467.27000 | 0.46727 | 450,730 | 19.89 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Call | | | 2,616.17000 | 2.61617 | 2,566,930 | 20.81 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Put | | | 11,025.27000 | 11.02527 | 11,085,410 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Put | | | 4,356.37000 | 4.35637 | 4,382,740 | 21.07 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Call | | | 604.54000 | 0.60454 | 584,650 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Put | | | 10,959.56000 | 10.95956 | 11,019,500 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Call | | | 613.49000 | 0.61349 | 593,390 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Put | | | 10,894.05000 | 10.89405 | 10,953,780 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Call | | | 595.69000 | 0.59569 | 576,000 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Put | | | 4,956.50000 | 4.95650 | 4,987,090 | 20.81 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Put | | | 17,125.64000 | 17.12564 | 17,198,660 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Call | | | 145.60000 | 0.14560 | 138,790 | 19.89 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Put | | | 13,302.54000 | 13.30254 | 13,368,840 | 19.89 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Call | | | 355.81000 | 0.35581 | 342,280 | 19.89 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Call | | | 3,092.15000 | 3.09215 | 3,038,690 | 21.07 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Call | | | 5,297.25000 | 5.29725 | 5,239,520 | 19.53 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 3,901.30000 | 3.90130 | 3,924,540 | 19.53 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 5,329.59000 | 5.32959 | 5,271,700 | 19.54 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 3,876.40000 | 3.87640 | 3,899,480 | 19.54 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Call | | | 5,264.76000 | 5.26476 | 5,207,180 | 19.52 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Put | | | 3,926.11000 | 3.92611 | 3,949,500 | 19.52 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Call | | | 12,501.99000 | 12.50199 | 12,426,370 | 17.99 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Put | | | 874.89000 | 0.87489 | 881,360 | 17.99 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | | 4,514.11000 | 4.51411 | 4,462,930 | 16.53 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | | 4,425.65000 | 4.42565 | 4,456,560 | 16.53 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Put | | | 10,108.72000 | 10.10872 | 10,166,100 | 15.46 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | | 4,371.20000 | 4.37120 | 4,401,770 | 16.55 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Call | | | 1,356.30000 | 1.35630 | 1,331,590 | 15.46 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Put | | | 7,611.11000 | 7.61111 | 7,659,470 | 15.52 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Call | | | 2,154.71000 | 2.15471 | 2,120,980 | 15.52 | 0.00 | 0 | 90 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | | 4,543.77000 | 4.54377 | 4,492,430 | 16.54 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | | 4,398.48000 | 4.39848 | 4,429,230 | 16.54 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | | 4,573.25000 | 4.57325 | 4,521,730 | 16.55 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 21,36 |
| Total For R2040 | | | | | | | | | | | | 247,617,134.38 | 3,023 | 96,36 |
| R2044 | On | 05/11/2020 | Bond Future | | | 11.78438 | 78.44791 | 11.76171 | 78.59000 | | 19.97 | 0.00 | 0 | 47,25 |
| R2044 | On | 04/02/2021 | Bond Future | | | 12.02454 | 74.84133 | 12.00079 | 74.98506 | | 22.39 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | | | 12.26374 | 75.65000 | 12.23885 | 75.79564 | | 20.16 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | | | 12.52161 | 72.09966 | 12.49549 | 72.24705 | | 17.30 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 47,25 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Call | | | 5.53000 | 0.00553 | 3,890 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Put | | | 9,838.59000 | 9.83859 | 9,979,040 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Call | | | 5.88000 | 0.00588 | 4,140 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Put | | | 9,761.86000 | 9.76186 | 9,902,210 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 5.21000 | 0.00521 | 3,640 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 9,915.47000 | 9.91547 | 10,055,990 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Call | | | 187.75000 | 0.18775 | 158,120 | 18.68 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Put | | | 4,822.37000 | 4.82237 | 4,934,830 | 18.68 | 0.00 | 0 | 5: |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Put | | | 12,281.76000 | 12.28176 | 12,423,590 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Call | | | 0.70000 | 0.00070 | 0,440 | 18.47 | 0.00 | 0 | 5: |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Put | | | 18,251.99000 | 18.25199 | 18,394,080 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.47 | 0.00 | 0 | 5: |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Call | | | 288.37000 | 0.28837 | 248,160 | 18.88 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Put | | | 4,165.04000 | 4.16504 | 4,266,920 | 18.88 | 0.00 | 0 | 1,8: |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Call | | | 681.22000 | 0.68122 | 611,240 | 19.42 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Put | | | 2,813.75000 | 2.81375 | 2,885,860 | 19.42 | 0.00 | 0 | 1,8: |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Put | | | 14,931.45000 | 14.93145 | 15,073,510 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Call | | | 0.06000 | 0.00006 | 0,030 | 18.47 | 0.00 | 0 | 1,8: |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Put | | | 12,850.28000 | 12.85028 | 12,992,210 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Call | | | 0.42000 | 0.00042 | 0,260 | 18.47 | 0.00 | 0 | 3: |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Put | | | 22,639.21000 | 22.63921 | 22,781,300 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.47 | 0.00 | 0 | 1,8: |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 12,443.57000 | 12.44357 | 12,585,430 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 0.61000 | 0.00061 | 0,380 | 18.47 | 0.00 | 0 | 1,8: |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Put | | | 18,703.59000 | 18.70359 | 18,845,680 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.47 | 0.00 | 0 | 3: |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Put | | | 12,932.00000 | 12.93200 | 13,073,940 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Call | | | 0.39000 | 0.00039 | 0,240 | 18.47 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Call | | | 586.73000 | 0.58673 | 522,740 | 19.31 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|--------------|
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Put | | 3,049.60000 | 3.04960 | 3,127,700 | 19.31 | 0.00 | 0 | 30 |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Put | | 14,042.58000 | 14.04258 | 14,169,030 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Call | | 310.41000 | 0.31041 | 293,130 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Call | | 1,025.86000 | 1.02586 | 983,730 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Put | | 8,677.77000 | 8.67777 | 8,779,370 | 20.85 | 0.00 | 0 | 20 |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Call | | 467.67000 | 0.46767 | 443,950 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Put | | 12,221.51000 | 12.22151 | 12,341,520 | 20.85 | 0.00 | 0 | 20 |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Put | | 17,040.95000 | 17.04095 | 17,174,750 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Call | | 155.29000 | 0.15529 | 145,360 | 20.85 | 0.00 | 0 | 20 |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Call | | 521.32000 | 0.52132 | 495,570 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Put | | 11,734.35000 | 11.73435 | 11,852,330 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Call | | 529.35000 | 0.52935 | 503,310 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Put | | 11,665.58000 | 11.66558 | 11,783,270 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Call | | 513.37000 | 0.51337 | 487,920 | 20.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Put | | 11,803.31000 | 11.80331 | 11,921,590 | 20.85 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Put | | 7,772.70000 | 7.77270 | 7,860,240 | 19.06 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Call | | 2,224.36000 | 2.22436 | 2,166,260 | 19.06 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Call | | 5,363.50000 | 5.36350 | 5,267,960 | 20.45 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Put | | 3,859.98000 | 3.85998 | 3,910,080 | 20.45 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Call | | 3,579.52000 | 3.57952 | 3,502,310 | 19.77 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Put | | 3,984.17000 | 3.98417 | 4,035,670 | 20.39 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Put | | 5,613.33000 | 5.61333 | 5,681,760 | 19.77 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 5,140.71000 | 5.14071 | 5,047,140 | 20.37 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 4,034.91000 | 4.03491 | 4,086,980 | 20.37 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 5,172.21000 | 5.17221 | 5,078,350 | 20.38 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 4,009.36000 | 4.00936 | 4,061,140 | 20.38 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Call | | 5,203.99000 | 5.20399 | 5,109,850 | 20.39 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | 4,756.33000 | 4.75633 | 4,668,090 | 17.39 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | 4,225.51000 | 4.22551 | 4,284,660 | 17.39 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | 4,786.15000 | 4.78615 | 4,697,620 | 17.40 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | 4,199.56000 | 4.19956 | 4,258,420 | 17.40 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | 4,816.04000 | 4.81604 | 4,727,210 | 17.41 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | 4,173.76000 | 4.17376 | 4,232,320 | 17.41 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | 0.00 | 0 | 21,64 |
| Total For R2044 | | | | | | | | | | | 0.00 | 0 | 68,85 |
| R2048 | On | 05/11/2020 | Bond Future | | | 11.73370 | 77.38842 | 11.71604 | 77.50101 | 20.40 | 65,161,049.64 | 842 | 113,07 |
| R2048 | On | 04/02/2021 | Bond Future | | | 11.97179 | 78.15068 | 11.95326 | 78.26459 | 21.57 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | | | 12.20047 | 74.58244 | 12.18103 | 74.69796 | 20.62 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | | | 12.44462 | 75.40118 | 12.42423 | 75.51804 | 16.61 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R2048 Future | | | | | | | | | | | | 65,161,049.64 | 842 | 113,07 |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Call | | | 0.73000 | 0.00073 | 0,480 | 18.80 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Put | | | 12,310.59000 | 12.31059 | 12,422,930 | 18.80 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Call | | | 0.78000 | 0.00078 | 0,510 | 18.80 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 0.58000 | 0.00058 | 0,380 | 18.80 | 0.00 | 0 | 9 |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Put | | | 12,227.43000 | 12.22743 | 12,339,750 | 18.80 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 0.68000 | 0.00068 | 0,440 | 18.80 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 12,393.90000 | 12.39390 | 12,506,250 | 18.80 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Put | | | 4,999.31000 | 4.99931 | 5,087,280 | 18.90 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Call | | | 167.50000 | 0.16750 | 142,880 | 18.90 | 0.00 | 0 | 9 |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 12,560.91000 | 12.56091 | 12,673,300 | 18.80 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Call | | | 627.27000 | 0.62727 | 602,010 | 20.00 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Put | | | 10,878.95000 | 10.87895 | 10,967,600 | 20.00 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Call | | | 636.83000 | 0.63683 | 611,290 | 20.00 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Put | | | 10,811.12000 | 10.81112 | 10,899,490 | 20.00 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Call | | | 617.83000 | 0.61783 | 592,840 | 20.00 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Put | | | 10,947.03000 | 10.94703 | 11,035,950 | 20.00 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Put | | | 9,068.86000 | 9.06886 | 9,149,160 | 20.00 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Call | | | 938.21000 | 0.93821 | 904,600 | 20.00 | 0.00 | 0 | 2,5 |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Put | | | 5,309.23000 | 5.30923 | 5,362,410 | 20.85 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Call | | | 2,421.39000 | 2.42139 | 2,360,660 | 20.85 | 0.00 | 0 | 2,5 |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | | 4,132.02000 | 4.13202 | 4,171,530 | 20.73 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | | 5,098.85000 | 5.09885 | 5,022,610 | 20.74 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 4,105.76000 | 4.10576 | 4,145,040 | 20.74 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 5,130.75000 | 5.13075 | 5,054,280 | 20.75 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 4,079.66000 | 4.07966 | 4,118,710 | 20.75 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | | 5,067.02000 | 5.06702 | 4,991,010 | 20.73 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Call | | | 4,731.60000 | 4.73160 | 4,660,330 | 16.62 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Put | | | 4,242.36000 | 4.24236 | 4,287,950 | 16.62 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Call | | | 4,761.69000 | 4.76169 | 4,690,190 | 16.63 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Put | | | 4,215.81000 | 4.21581 | 4,261,170 | 16.63 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Call | | | 4,701.31000 | 4.70131 | 4,630,280 | 16.61 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Put | | | 4,268.80000 | 4.26880 | 4,314,630 | 16.61 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 7,0 |
| Total For R2048 | | | | | | | | | | | | 65,161,049.64 | 842 | 120,1 |
| R208 | On | 05/11/2020 | Bond Future | | | 3.45426 | 102.01374 | 3.42325 | 102.02581 | | 0.20 | 0.00 | 0 | 7,5 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 7,5 |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Call | | | 525.04000 | 0.52504 | 512,970 | 0.29 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.29 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Call | | | 528.89000 | 0.52889 | 516,820 | 0.29 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.29 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Call | | | 521.19000 | 0.52119 | 509,120 | 0.29 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.29 | 0.00 | 0 | |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 7,52 |
| R209 | On | 05/11/2020 | Bond Future | | | 11.02899 | 65.66395 | 11.04647 | 65.57025 | | 20.09 | 9,127,289.05 | 139 | 28,02 |
| R209 | On | 04/02/2021 | Bond Future | | | 11.24465 | 66.31069 | 11.26276 | 66.21633 | | 21.50 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | | | 11.45781 | 63.88593 | 11.47657 | 63.79084 | | 20.09 | 0.00 | 0 | 2,97 |
| R209 | On | 05/08/2021 | Bond Future | | | 11.68056 | 64.58727 | 11.70005 | 64.49123 | | 16.63 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | | 9,127,289.05 | 139 | 31,00 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Call | | | 41.36000 | 0.04136 | 39,200 | 19.11 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Put | | | 5,955.86000 | 5.95586 | 5,860,000 | 19.11 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 43.30000 | 0.04330 | 41,090 | 19.11 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 5,897.08000 | 5.89708 | 5,801,170 | 19.11 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 39.49000 | 0.03949 | 37,380 | 19.11 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 6,014.78000 | 6.01478 | 5,918,970 | 19.11 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Put | | | 7,431.86000 | 7.43186 | 7,348,680 | 20.69 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Call | | | 949.59000 | 0.94959 | 960,920 | 20.69 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Put | | | 7,383.59000 | 7.38359 | 7,300,560 | 20.69 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Call | | | 961.25000 | 0.96125 | 972,730 | 20.69 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Put | | | 7,335.50000 | 7.33550 | 7,252,620 | 20.69 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Call | | | 938.04000 | 0.93804 | 949,220 | 20.69 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | | 2,366.69000 | 2.36669 | 2,326,800 | 21.16 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | | 2,322.93000 | 2.32293 | 2,283,540 | 21.22 | 0.00 | 0 | 8,11 |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | | 8,072.41000 | 8.07241 | 7,995,430 | 19.22 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | | 1,390.15000 | 1.39015 | 1,408,260 | 19.22 | 0.00 | 0 | 5,82 |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | | 3,256.24000 | 3.25624 | 3,292,890 | 19.86 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | | 4,418.75000 | 4.41875 | 4,360,310 | 19.86 | 0.00 | 0 | 8,11 |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | | 6,067.32000 | 6.06732 | 6,123,020 | 21.22 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | | 6,003.81000 | 6.00381 | 6,059,170 | 21.18 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | | 2,352.07000 | 2.35207 | 2,312,340 | 21.18 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | | 6,035.64000 | 6.03564 | 6,091,160 | 21.20 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | | 2,337.54000 | 2.33754 | 2,297,970 | 21.20 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | | 5,972.03000 | 5.97203 | 6,027,230 | 21.16 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | | 4,089.38000 | 4.08938 | 4,135,890 | 16.68 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | | 3,600.22000 | 3.60022 | 3,550,690 | 16.68 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | | 4,115.56000 | 4.11556 | 4,162,270 | 16.69 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | | 3,577.77000 | 3.57777 | 3,528,440 | 16.69 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | | 4,063.26000 | 4.06326 | 4,109,580 | 16.67 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | | 3,622.79000 | 3.62279 | 3,573,070 | 16.67 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 22,11 |
| Total For R209 | | | | | | | | | | | | 9,127,289.05 | 139 | 53,11 |
| R210 | On | 05/11/2020 | Bond Future | | | 187.35695 | 187.35695 | 187.27801 | 187.27801 | | | 0.00 | 0 | 1,86 |
| R210 | On | 04/02/2021 | Bond Future | | | 189.24881 | 189.24881 | 189.16982 | 189.16982 | | | 0.00 | 0 | 64 |
| R210 | On | 06/05/2021 | Bond Future | | | 188.62286 | 188.62286 | 188.54372 | 188.54372 | | | 0.00 | 0 | |
| R210 | On | 05/08/2021 | Bond Future | | | 190.73716 | 190.73716 | 190.65742 | 190.65742 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,50 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,50 |
| R212 | On | 05/11/2020 | Bond Future | | | 170.61348 | 170.61348 | 170.55609 | 170.55609 | | | 0.00 | 0 | 6,86 |
| R212 | On | 04/02/2021 | Bond Future | | | 170.03930 | 170.03930 | 169.98191 | 169.98191 | | | 0.00 | 0 | |
| R212 | On | 06/05/2021 | Bond Future | | | 171.91445 | 171.91445 | 171.85717 | 171.85717 | | | 0.00 | 0 | |
| R212 | On | 05/08/2021 | Bond Future | | | 171.51070 | 171.51070 | 171.45302 | 171.45302 | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 6,86 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 6,86 |
| R213 | On | 05/11/2020 | Bond Future | | | 9.95638 | 82.57012 | 9.95378 | 82.58452 | | 14.76 | 0.00 | 0 | 16,60 |
| R213 | On | 04/02/2021 | Bond Future | | | 10.18303 | 83.38339 | 10.18026 | 83.39826 | | 15.78 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | | | 10.40026 | 80.75370 | 10.39731 | 80.76906 | | 14.66 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | | | 10.63331 | 81.63986 | 10.63020 | 81.65555 | | 12.12 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 16,60 |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Call | | | 436.36000 | 0.43636 | 411,460 | 14.33 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Put | | | 2,428.19000 | 2.42819 | 2,417,690 | 14.33 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 451.25000 | 0.45125 | 425,960 | 14.34 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 2,385.90000 | 2.38590 | 2,375,010 | 14.34 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Call | | | 421.83000 | 0.42183 | 397,320 | 14.32 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Put | | | 2,470.89000 | 2.47089 | 2,460,780 | 14.32 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Put | | | 5,592.31000 | 5.59231 | 5,592,360 | 15.16 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Call | | | 1,215.22000 | 1.21522 | 1,200,310 | 15.16 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Put | | | 5,550.46000 | 5.55046 | 5,550,420 | 15.16 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Call | | | 1,231.04000 | 1.23104 | 1,216,040 | 15.17 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Put | | | 5,508.81000 | 5.50881 | 5,508,680 | 15.17 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Call | | | 1,199.54000 | 1.19954 | 1,184,720 | 15.16 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Call | | | 8,435.17000 | 8.43517 | 8,416,320 | 15.88 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Put | | | 1,092.37000 | 1.09237 | 1,088,880 | 15.88 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Call | | | 8,470.52000 | 8.47052 | 8,451,680 | 15.88 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Put | | | 1,081.94000 | 1.08194 | 1,078,460 | 15.88 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Call | | | 8,399.86000 | 8.39986 | 8,381,000 | 15.88 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Put | | 1,102.88000 | 1.10288 | 1,099,380 | 15.88 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Call | | 4,150.37000 | 4.15037 | 4,135,430 | 12.20 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Put | | 3,002.30000 | 3.00230 | 3,003,050 | 12.20 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Call | | 4,093.82000 | 4.09382 | 4,078,930 | 12.19 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Put | | 3,044.79000 | 3.04479 | 3,045,590 | 12.19 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Call | | 4,122.20000 | 4.12220 | 4,107,280 | 12.20 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Put | | 3,023.63000 | 3.02363 | 3,024,400 | 12.20 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 16,60 |
| R214 | On | 05/11/2020 | Bond Future | | | 11.43007 | 62.63599 | 11.41226 | 62.73092 | 21.60 | 0.00 | 0 | 17,46 |
| R214 | On | 04/02/2021 | Bond Future | | | 11.65105 | 63.25295 | 11.63246 | 63.34899 | 23.05 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | | | 11.86232 | 60.65829 | 11.84292 | 60.75565 | 21.60 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | | | 12.08665 | 61.32405 | 12.06640 | 61.42262 | 17.85 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 0.00 | 0 | 17,46 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Call | | 26.46000 | 0.02646 | 20,860 | 20.55 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Put | | 6,772.72000 | 6.77272 | 6,862,050 | 20.55 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Call | | 27.76000 | 0.02776 | 21,930 | 20.55 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Put | | 6,711.03000 | 6.71103 | 6,800,130 | 20.55 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Call | | 25.22000 | 0.02522 | 19,830 | 20.55 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Put | | 6,834.57000 | 6.83457 | 6,924,110 | 20.55 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Call | | 839.83000 | 0.83983 | 810,850 | 22.21 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Put | | 8,235.33000 | 8.23533 | 8,302,390 | 22.21 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Call | | 818.91000 | 0.81891 | 790,430 | 22.21 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Put | | 8,339.03000 | 8.33903 | 8,406,590 | 22.21 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Call | | 829.32000 | 0.82932 | 800,590 | 22.21 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Put | | 8,287.09000 | 8.28709 | 8,354,400 | 22.21 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Call | | 5,104.45000 | 5.10445 | 5,035,210 | 22.35 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Put | | 3,019.66000 | 3.01966 | 3,047,780 | 22.35 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 5,045.28000 | 5.04528 | 4,976,390 | 22.31 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 3,055.44000 | 3.05544 | 3,083,910 | 22.31 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Call | | 5,074.76000 | 5.07476 | 5,005,690 | 22.33 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Put | | 3,037.41000 | 3.03741 | 3,065,700 | 22.33 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | 4,054.61000 | 4.05461 | 4,095,170 | 17.87 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | 3,852.48000 | 3.85248 | 3,794,270 | 17.88 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | 4,030.33000 | 4.03033 | 4,070,690 | 17.88 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | 3,802.84000 | 3.80284 | 3,745,040 | 17.86 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | 4,078.79000 | 4.07879 | 4,119,560 | 17.86 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | 3,827.74000 | 3.82774 | 3,769,730 | 17.87 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------|------------|
| Total For R214 | | | | | | | | | | 0.00 | 0 | 17,4€ |
| Total for Bond | | | | | | | | | | 1,906,895,654.52 | 20,316 | 1,202,1€ |
| E170 On 01/08/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total E170 Future | | | | | | | | | | 0.00 | 0 | |
| Total For E170 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R208 | | | | | | | | | | 0.00 | 0 | |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------|
| Total For R210 | | | | | | | | | | 0.00 | 0 | |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R212 | | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | 0.00 | 0 | |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | |
| GOVI On 05/11/2020 GOVI | | | 705.21100 | 705.21100 | 705.43700 | 705.43700 | | | | 0.00 | 0 | 1,00 |
| GOVI On 04/02/2021 GOVI | | | 712.15700 | 712.15700 | 712.38800 | 712.38800 | | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | | | 719.83300 | 719.83300 | 720.06900 | 720.06900 | | | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | | | 727.64500 | 727.64500 | 727.88500 | 727.88500 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 1,00 |
| GOVI On 05/11/2020 GOVI | 737.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 05/11/2020 GOVI | 737.84 | Put | | | 324,030.00000 | 32,40300 | 326,290,000 | | | 0.00 | 0 | |
| GOVI On 05/11/2020 GOVI | 737.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 05/11/2020 GOVI | 737.85 | Put | | | 324,130.00000 | 32,41300 | 326,390,000 | | | 0.00 | 0 | |
| GOVI On 05/11/2020 GOVI | 737.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 05/11/2020 GOVI | 737.83 | Put | | | 323,930.00000 | 32,39300 | 326,190,000 | | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.96 | Put | | | 385,720.00000 | 38,57200 | 388,030,000 | | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.94 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.94 | Put | | | 385,520.00000 | 38,55200 | 387,830,000 | | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.95 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.95 | Put | | | 385,620.00000 | 38,56200 | 387,930,000 | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.68 | Call | | | 413,890.00000 | 41,38900 | 411,530,000 | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.69 | Call | | | 413,790.00000 | 41,37900 | 411,430,000 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| GOVI | On | 06/05/2021 | GOVI | 678.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | 678.67 | Call | | | 413,990.00000 | 41.39900 | 411,630,000 | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | 678.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Call | | | 87,550.00000 | 8.75500 | 85,150,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.14 | Call | | | 87,450.00000 | 8.74500 | 85,050,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.15 | Call | | | 87,350.00000 | 8.73500 | 84,950,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 1,00 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 1,00 |
| AL37 | On | 05/11/2020 | Index Future | | | 761.42500 | 761.42500 | 761.18400 | 761.18400 | | | 0.00 | 0 | |
| AL37 | On | 04/02/2021 | Index Future | | | 768.92500 | 768.92500 | 768.68400 | 768.68400 | | | 0.00 | 0 | |
| AL37 | On | 06/05/2021 | Index Future | | | 777.21300 | 777.21300 | 776.97200 | 776.97200 | | | 0.00 | 0 | |
| AL37 | On | 05/08/2021 | Index Future | | | 785.64700 | 785.64700 | 785.40500 | 785.40500 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 05/11/2020 | Index Future | | | 814.62100 | 814.62100 | 814.25700 | 814.25700 | | | 0.00 | 0 | |
| AL7T | On | 04/02/2021 | Index Future | | | 822.64500 | 822.64500 | 822.28000 | 822.28000 | | | 0.00 | 0 | |
| AL7T | On | 06/05/2021 | Index Future | | | 831.51200 | 831.51200 | 831.14600 | 831.14600 | | | 0.00 | 0 | |
| AL7T | On | 05/08/2021 | Index Future | | | 840.53500 | 840.53500 | 840.16700 | 840.16700 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 05/11/2020 | Index Future | | | 713.92800 | 713.92800 | 714.11000 | 714.11000 | | | 0.00 | 0 | 2 |
| ALBI | On | 04/02/2021 | Index Future | | | 720.96000 | 720.96000 | 721.14700 | 721.14700 | | | 0.00 | 0 | |
| ALBI | On | 06/05/2021 | Index Future | | | 728.73100 | 728.73100 | 728.92300 | 728.92300 | | | 0.00 | 0 | |
| ALBI | On | 05/08/2021 | Index Future | | | 736.63900 | 736.63900 | 736.83400 | 736.83400 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 22 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 22 |
| IGOV | On | 05/11/2020 | Index Future | | | 257.17500 | 257.17500 | 257.19700 | 257.19700 | | | 0.00 | 0 | 1,10 |
| IGOV | On | 04/02/2021 | Index Future | | | 259.77200 | 259.77200 | 259.79500 | 259.79500 | | | 0.00 | 0 | |
| IGOV | On | 06/05/2021 | Index Future | | | 262.63500 | 262.63500 | 262.66000 | 262.66000 | | | 0.00 | 0 | |
| IGOV | On | 05/08/2021 | Index Future | | | 265.54700 | 265.54700 | 265.57300 | 265.57300 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,10 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,10 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,33 |
| JIBAR | On | 21/10/2020 | Jibar Future | | | 3.34500 | 96.65500 | 3.34500 | 96.65500 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------------------|-------------------|------------------|
| JIBAR f On 18/11/2020 Jibar Future | | | 3.30000 | 96.70000 | 3.33000 | 96.67000 | | | 0.00 | 0 | |
| JIBAR f On 15/12/2020 Jibar Future | | | 3.17500 | 96.82500 | 3.21500 | 96.78500 | | | 0.00 | 0 | 30,0 |
| JIBAR f On 20/01/2021 Jibar Future | | | 3.16000 | 96.84000 | 3.20000 | 96.80000 | | | 0.00 | 0 | |
| JIBAR f On 17/02/2021 Jibar Future | | | 3.11000 | 96.89000 | 3.17000 | 96.83000 | | | 0.00 | 0 | |
| JIBAR f On 17/03/2021 Jibar Future | | | 3.10500 | 96.89500 | 3.15500 | 96.84500 | | | 0.00 | 0 | |
| JIBAR f On 15/06/2021 Jibar Future | | | 3.15000 | 96.85000 | 3.19000 | 96.81000 | | | 0.00 | 0 | |
| JIBAR f On 15/09/2021 Jibar Future | | | 3.28500 | 96.71500 | 3.31500 | 96.68500 | | | 0.00 | 0 | 30,00 |
| JIBAR f On 15/12/2021 Jibar Future | | | 3.41000 | 96.59000 | 3.42500 | 96.57500 | | | 0.00 | 0 | |
| JIBAR f On 16/03/2022 Jibar Future | | | 3.46000 | 96.54000 | 3.47000 | 96.53000 | | | 0.00 | 0 | |
| JIBAR f On 15/06/2022 Jibar Future | | | 3.91500 | 96.08500 | 3.91500 | 96.08500 | | | 0.00 | 0 | |
| JIBAR f On 21/09/2022 Jibar Future | | | 4.25500 | 95.74500 | 4.23500 | 95.76500 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 60,01 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 60,01 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 60,01 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 90.18000 | 90.18000 | 90.21000 | 90.21000 | | | 0.00 | 0 | 5 |
| Total 5Y STND Future | | | | | | | | | 0.00 | 0 | 5 |
| Total For 5Y STND | | | | | | | | | 0.00 | 0 | 5 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 5 |
| Total for Derivatives : | | | | | | | | | 1,906,895,654.52 | 20,316 | 1,264,55 |
| AA06 On 15/04/2021 Spot Bond | | | | | 0.00000 | 99.86090 | | | 0.00 | 0 | |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AA06 | | | | | | | | | 0.00 | 0 | |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total AA06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AA06/JIBAR | | | | | | | | | 0.00 | 0 | |
| AA07 On 15/04/2021 Spot Bond | | | 5.23000 | 102.15417 | 5.23000 | 102.13990 | | | 0.00 | 0 | |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AA07 | | | | | | | | | 0.00 | 0 | |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 109.69800 | 10.00000 | 109.66800 | | | 0.00 | 0 | |
| Total AB01/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AB01/R186 | | | | | | | | | 0.00 | 0 | |
| ABC12 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | 0.00 | 0 | |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 4.20000 | 297.61951 | 4.20000 | 297.46138 | | 84,000,000,000.00 | | 20,000,000 | 10,000,00 |
| Total ABCPI3 SPOT | | | | | | | | 84,000,000,000.00 | | 20,000,000 | 10,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|--------------------------|-------------------|-------------------|
| Total For ABCPI3 | | | | | | | | | | 84,000,000,000.00 | 20,000,000 | 10,000,000 |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.46958 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF002 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.01288 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 102.36697 | 9.65000 | 102.89947 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.75080 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.46473 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.56612 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN15 On 11/11/2020 Spot Bond | | | | | 0.00000 | 100.96636 | | | | 0.00 | 0 | |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 102.25840 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.15437 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.69329 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.36150 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 25/05/2027 Spot Bond | | | | | 0.00000 | 104.45639 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 17/10/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.62061 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 17/10/2029 Spot Bond | | | | | 0.00000 | 102.97822 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.81329 | | | | 0.00 | 0 | |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.99073 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.30968 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.61209 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.79029 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.40265 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.94338 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2022 Spot Bond | | | | | 0.00000 | 101.28944 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.56191 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.83545 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 102.44404 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 99.95111 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.89788 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.01927 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 99.74512 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.33659 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.01532 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.01721 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.01862 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.31427 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.65527 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.68959 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 100.88514 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 101.30230 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.54525 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 4.02000 | 4.02000 | 4.02000 | 143.78554 | | | | 0.00 | 0 | 2,500,000,00 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 58.00879 | 100.00000 | 57.85552 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.71500 | 7.71500 | 7.71500 | 133.19507 | | | | 0.00 | 0 | 177,300,00 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 177,300,00 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 177,300,00 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 15.12327 | 100.00000 | 15.08311 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 97.89159 | | | | 0.00 | 0 | |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | |
| ABN05 On 18/04/2021 Spot Bond | | | 3.49000 | 212.16030 | 3.49000 | 212.05175 | | | | 0.00 | 0 | |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 3.23500 | 3.23500 | 3.23500 | 142.47012 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 5.00000 | 5.00000 | 5.00000 | 174.89525 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 5.22900 | 5.22900 | 5.22900 | 201.21193 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.07000 | 6.07000 | 6.07000 | 104.68704 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.11500 | 7.11500 | 7.11500 | 120.09598 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 4.73000 | 4.73000 | 4.73000 | 101.23658 | | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | |
| ABN87 On 21/12/2026 Spot Bond | | | 7.12500 | 7.12500 | 7.12500 | 120.04169 | | | | 0.00 | 0 | |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 4.12000 | 102.73207 | 4.12000 | 102.72070 | | | | 0.00 | 0 | 620,000,00 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,00 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,00 |
| ABS13 On 14/05/2022 Spot Bond | | | 4.57000 | 111.81418 | 4.57000 | 111.80044 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS14 On 11/11/2020 Spot Bond | | | 4.78500 | 104.34904 | 4.78500 | 104.33541 | | | | 0.00 | 0 | |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 4.89000 | 113.73550 | 4.89000 | 113.72058 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 6.68000 | 120.29744 | 6.68000 | 120.27596 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ABS17 On 11/11/2027 Spot Bond | | | 7.89000 | 119.31492 | 7.89000 | 119.28983 | | | | 0.00 | 0 | 1,500,000,00 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| ABS18 On 26/09/2023 Spot Bond | | | 5.31000 | 112.80274 | 5.31000 | 112.78641 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.00000 | 109.50570 | 7.00000 | 109.48489 | | | | 0.00 | 0 | |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 10.37048 | 100.00000 | 10.34727 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.55000 | 2.55000 | 2.55000 | 311.67001 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.14000 | 169.70303 | 1.14000 | 169.62689 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 9.99000 | 9.99000 | 9.99000 | 105.83237 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL08 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL09 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.46170 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL09 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.44652 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL12 On 20/09/2021 Spot Bond | | | | | 0.00000 | 270.47309 | | | | 0.00 | 0 | |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | |
| ACL12 On 20/09/2021 Spot Bond | | | | | 0.00000 | 270.47084 | | | | 0.00 | 0 | |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | |
| ACL128 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.42775 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL142 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.43005 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.84611 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.44523 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.44523 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.45817 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.45817 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 183.87474 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 186.84458 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.42093 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 26/01/2021 Spot Bond | | | | | 0.00000 | 99.89650 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.41787 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.40647 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.73426 | | | | 0.00 | 0 | |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.01639 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.80794 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.81599 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.79941 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 97.04863 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 98.34766 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.02951 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.31000 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 98.82020 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.00008 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.00011 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.00022 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.00026 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.97947 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.83856 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--------------------|----------------------|------------|
| Total For AHF5A2 | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2023 Spot Bond | | | 5.76000 | 112.18890 | 5.76000 | 112.17159 | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.88682 | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.95115 | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.40081 | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.14963 | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | 0.00 | 0 | |
| AHF6A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.35654 | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.88676 | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.95108 | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.40063 | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 88,000,000,000,000.00 | 880,000,000 | 87,000,000,00 | |
| Total AHF7A1 SPOT | | | | | | | | 88,000,000,000,000.00 | 880,000,000 | 87,000,000,00 | |
| Total For AHF7A1 | | | | | | | | 88,000,000,000,000.00 | 880,000,000 | 87,000,000,00 | |
| AHF7B On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 5,000,000,00 | |
| Total AHF7B1 SPOT | | | | | | | | 0.00 | 0 | 5,000,000,00 | |
| Total For AHF7B1 | | | | | | | | 0.00 | 0 | 5,000,000,00 | |
| AHF7C On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 4,000,000,00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| AHF7D On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 4,000,000,00 |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| AIR02 On 30/04/2023 Spot Bond | | | 6.49000 | 111.60673 | 6.49000 | 117.41606 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 5.76000 | 114.83519 | 5.76000 | 114.81746 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.91000 | 93.12795 | 11.91000 | 93.09868 | | | | 0.00 | 0 | 106,900,00 |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | 106,900,00 |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | 106,900,00 |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.43000 | 172.55710 | 5.43000 | 175.98285 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 99.96936 | | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.24207 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.35784 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 99.64020 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 99.89711 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.55598 | | | | 0.00 | 0 | 366,000,00 |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | 366,000,00 |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | 366,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 100.99473 | | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | | 0.00 | 0 | |
| APF13 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.13174 | | | | 0.00 | 0 | |
| Total APF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF13 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.50538 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 5.57900 | 216.37853 | 5.57900 | 216.25561 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 5.59400 | 194.16244 | 5.59400 | 194.05207 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN09 On 16/10/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | |
| ASN09 On 21/10/2020 Spot Bond | | | | | 0.00000 | 99.97098 | | | | 0.00 | 0 | |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | |
| ASN09 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.04766 | | | | 0.00 | 0 | |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | |
| ASN09 On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.28559 | | | | 0.00 | 0 | |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | |
| ASN11 On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.72274 | | | | 0.00 | 0 | |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | |
| ASN11 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.63654 | | | | 0.00 | 0 | |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | |
| ASN11 On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | |
| ASN12 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.60971 | | | | 0.00 | 0 | |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.60214 | | | | 0.00 | 0 | |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 31/01/2022 Spot Bond | | | 2.12000 | 167.63745 | 2.12000 | 167.55781 | | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 20/06/2021 Spot Bond | | | | | 0.00000 | 97.05632 | | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.22159 | | | | 0.00 | 0 | |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.22400 | | | | 0.00 | 0 | |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 31/01/2022 Spot Bond | | | 2.16500 | 167.54346 | 2.16500 | 167.46366 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/05/2021 Spot Bond | | | | | 0.00000 | 51.46273 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.74836 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/03/2028 Spot Bond | | | 5.64000 | 167.80153 | 5.64000 | 167.70579 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 08/08/2021 Spot Bond | | | | | 0.00000 | 101.08691 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.91580 | | | | 0.00 | 0 | |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.74636 | | | | 0.00 | 0 | |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | |
| ASN17 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | |
| ASN17 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.49770 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.28922 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 31/01/2038 Spot Bond | | | 5.58000 | 95.29319 | 5.58000 | 95.23912 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.38216 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.38840 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.42131 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 101.06346 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.20787 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.73942 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.67262 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.49620 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.37878 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.93652 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.92067 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.88360 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.53959 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.35259 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.41637 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.54167 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.54818 | | | | 0.00 | 0 | |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 5.12500 | 5.12500 | 5.12500 | 93.07743 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 28/02/2033 Spot Bond | | | 5.73500 | 5.73500 | 5.73500 | 84.41564 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.39262 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.45282 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN328 On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.06624 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.39581 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN335 On 31/01/2038 Spot Bond | | | 5.69000 | 93.94105 | 5.69000 | 93.88748 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN337 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.42394 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN341 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.97008 | | | | 0.00 | 0 | |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | |
| ASN342 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.97008 | | | | 0.00 | 0 | |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | |
| ASN344 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.38212 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN346 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.39990 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN351 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.40494 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN354 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.40494 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.73931 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.49230 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.39655 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.41251 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 29/10/2021 Spot Bond | | | | | 0.00000 | 99.85626 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.48915 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.48915 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.48551 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.40035 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 20/11/2020 Spot Bond | | | | | 0.00000 | 100.81926 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.45245 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.39731 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.47328 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.60797 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 29/10/2020 Spot Bond | | | | | 0.00000 | 99.85086 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 20/12/2024 Spot Bond | | | | | 0.00000 | 103.16252 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.45549 | | | | 0.00 | 0 | |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN444 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.45549 | | | | 0.00 | 0 | |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN445 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.35531 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.36770 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 100.51128 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.48868 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.41203 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.03864 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.03905 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.45096 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.55945 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.11066 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/08/2024 Spot Bond | | | | | 0.00000 | 102.44989 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 99.87581 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 99.85213 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.23871 | | | | 0.00 | 0 | |
| Total ASN473 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN473 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.13537 | | | | 0.00 | 0 | |
| Total ASN474 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.93908 | | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 17/08/2025 Spot Bond | | | | | 0.00000 | 100.41084 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN48(On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.49614 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48(On 25/05/2021 Spot Bond | | | | | 0.00000 | 100.68798 | | | | 0.00 | 0 | |
| Total ASN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN484 | | | | | | | | | | 0.00 | 0 | |
| ASN48(On 25/08/2025 Spot Bond | | | | | 0.00000 | 97.44300 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN48(On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.60178 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN48(On 01/09/2025 Spot Bond | | | | | 0.00000 | 100.40932 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49(On 02/09/2021 Spot Bond | | | | | 0.00000 | 100.58323 | | | | 0.00 | 0 | |
| Total ASN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN490 | | | | | | | | | | 0.00 | 0 | |
| ASN49(On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.56414 | | | | 0.00 | 0 | |
| Total ASN492 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN492 | | | | | | | | | | 0.00 | 0 | |
| ASN49(On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.56738 | | | | 0.00 | 0 | |
| Total ASN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN493 | | | | | | | | | | 0.00 | 0 | |
| ASN49(On 08/09/2021 Spot Bond | | | | | 0.00000 | 100.48795 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |
| ASN49(On 10/03/2021 Spot Bond | | | | | 0.00000 | 100.45111 | | | | 0.00 | 0 | |
| Total ASN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN495 | | | | | | | | | | 0.00 | 0 | |
| ASN49(On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.44097 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49(On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.44097 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 16/03/2021 Spot Bond | | | | | 0.00000 | 100.74697 | | | | 0.00 | 0 | |
| Total ASN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN499 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 18/03/2021 Spot Bond | | | | | 0.00000 | 100.35284 | | | | 0.00 | 0 | |
| Total ASN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN501 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.30077 | | | | 0.00 | 0 | |
| Total ASN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN505 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.29749 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.00000 | 101.15950 | 9.00000 | 100.51781 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 8.18000 | 101.01938 | 8.18000 | 100.44822 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 101.04147 | 8.36000 | 100.45808 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 101.04147 | 8.36000 | 100.45808 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.22032 | | | | 0.00 | 0 | |
| Total ASN514 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN514 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 08/04/2021 Spot Bond | | | | | 0.00000 | 100.13009 | | | | 0.00 | 0 | |
| Total ASN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN517 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 14/04/2021 Spot Bond | | | | | 0.00000 | 100.05640 | | | | 0.00 | 0 | |
| Total ASN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN518 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2022 Spot Bond | | | 100.00000 | 22.50367 | 100.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.66232 | | | | 0.00 | 0 | |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | |
| BAW19 On 05/12/2020 Spot Bond | | | 4.42000 | 104.19956 | 4.42000 | 104.18702 | | | | 0.00 | 0 | |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 5.16000 | 106.28389 | 5.16000 | 106.26893 | | | | 0.00 | 0 | 1,000,000,00 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 100.64813 | 9.30000 | 100.62285 | | | | 0.00 | 0 | |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.01829 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.18718 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.81163 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.56686 | | | | 0.00 | 0 | |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.24022 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.14000 | 103.29633 | 6.14000 | 100.12679 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.14603 | | | | 0.00 | 0 | 480,000,00 |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | 480,000,00 |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | 480,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.19069 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.40465 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.39960 | | | | 0.00 | 0 | |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 7.96000 | 7.96000 | 7.96000 | 107.64948 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.36627 | | | | 0.00 | 0 | |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.36627 | | | | 0.00 | 0 | |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.36627 | | | | 0.00 | 0 | |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 10.60000 | 10.60000 | 10.60000 | 107.03541 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.36732 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.35131 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.35154 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.35163 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.35570 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.41753 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.41753 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.40343 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.43039 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.41706 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.42983 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.48161 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.49363 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.49363 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.49363 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.50669 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.49420 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.49420 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.51990 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BC127 On 08/05/2021 Spot Bond | | | | | 0.00000 | 100.97198 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.91541 | | | | 0.00 | 0 | 10,000,000.00 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 100.54377 | | | | 0.00 | 0 | |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.54500 | 7.54500 | 7.54500 | 103.26901 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.18626 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 101.07604 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.23885 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.64424 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 6.76000 | 110.24855 | 6.76000 | 110.22830 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.89508 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 102.85332 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 6.66000 | 108.69697 | 6.66000 | 108.67761 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 103.67924 | | | | 0.00 | 0 | |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | |
| BGL13 On 20/08/2021 Spot Bond | | | 5.76000 | 106.73118 | 5.76000 | 106.71471 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 104.04058 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 103.54666 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 101.10472 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 101.42138 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| Total For BGL17 | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.45056 | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 99.18617 | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 105.75481 | | | 0.00 | 500,000,000 | 609,000,000 |
| Total BGT01 SPOT | | | | | | | | | 0.00 | 500,000,000 | 609,000,000 |
| Total For BGT01 | | | | | | | | | 0.00 | 500,000,000 | 609,000,000 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.67077 | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.84395 | | | 0.00 | 0 | 5,000,000,000 |
| Total BID09 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For BID09 | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.84189 | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 5.50000 | 115.55404 | 5.50000 | 115.53701 | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.52032 | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 98.21163 | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 99.16128 | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 97.12720 | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.41266 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP01 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.11555 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP02 On 21/02/2023 Spot Bond | | | | | 0.00000 | 100.98316 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP04 On 05/01/2025 Spot Bond | | | | | 0.00000 | 100.26131 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP05 On 03/01/2025 Spot Bond | | | | | 0.00000 | 57.00000 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BPPF06 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.34429 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF08 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.01948 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF11 On 09/10/2023 Spot Bond | | | | | 0.00000 | 99.17472 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF13 On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.71248 | | | | 0.00 | 0 | |
| Total BPPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF18 | | | | | | | | | | 0.00 | 0 | |
| BPPF18 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.80407 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF19 On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.81589 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF20 On 26/02/2023 Spot Bond | | | | | 0.00000 | 99.21916 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BPPF2: On 16/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BPPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF22 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.04270 | | | | 0.00 | 0 | 200,000,00 |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| BPPF2: On 03/08/2021 Spot Bond | | | | | 0.00000 | 101.08969 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2022 Spot Bond | | | | | 0.00000 | 101.17389 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2021 Spot Bond | | | | | 0.00000 | 100.08651 | | | | 0.00 | 0 | |
| Total BPPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF26 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.09372 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.44060 | | | | 0.00 | 0 | |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.10418 | | | | 0.00 | 0 | |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 101.37451 | | | | 0.00 | 0 | |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | |
| CBL26 On 06/05/2021 Spot Bond | | | 4.36000 | 108.64132 | 4.36000 | 108.62858 | | | | 0.00 | 0 | |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.13107 | | | | 0.00 | 0 | |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-------------------|
| Total For CBL28 | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.04551 | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.04000 | 117.33384 | 7.04000 | 117.31167 | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.56500 | 113.47927 | 8.56500 | 113.45327 | | 3,307,753,323,000.00 | 0.00 | 386,194,200 | 193,097,10 |
| Total CCT02 SPOT | | | | | | | | 3,307,753,323,000.00 | | 386,194,200 | 193,097,10 |
| Total For CCT02 | | | | | | | | 3,307,753,323,000.00 | | 386,194,200 | 193,097,10 |
| CCT03 On 15/03/2025 Spot Bond | | | 8.39000 | 111.08627 | 8.39000 | 111.06105 | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.34000 | 106.68058 | 9.34000 | 104.84872 | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | 0.00 | 0 | |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91590 | 10.00000 | 109.88610 | | | 0.00 | 0 | |
| Total CGR14/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR14/JIBAR | | | | | | | | | 0.00 | 0 | |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.92853 | | | 0.00 | 0 | |
| Total CGR24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR24 | | | | | | | | | 0.00 | 0 | |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.67075 | | | 0.00 | 0 | |
| Total CGR29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR29 | | | | | | | | | 0.00 | 0 | |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.36908 | | | 0.00 | 0 | |
| Total CGR38 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR38 | | | | | | | | | 0.00 | 0 | |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.47817 | | | 0.00 | 0 | |
| Total CGR41 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR41 | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.72310 | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 101.41466 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 101.60050 | | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR45 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.05958 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.13709 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 102.99200 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 157.79049 | 3.14000 | 157.63258 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 13/09/2021 Spot Bond | | | 2.09000 | 2.09000 | 2.09000 | 158.48752 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | 4.77000 | 112.78039 | 4.77000 | 110.10600 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.86600 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.92109 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 6.53000 | 112.99888 | 6.53000 | 112.97882 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 20/03/2024 Spot Bond | | | 8.70700 | 113.45606 | 8.70700 | 120.36100 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.54443 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 99.88999 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 107.07639 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN376 On 20/03/2021 Spot Bond | | | 5.35500 | 102.66559 | 5.35500 | 102.65086 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 99.65662 | 10.98000 | 99.62721 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 116.87700 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.92588 | | | | 0.00 | 0 | |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | 6.50000 | 119.85743 | 6.50000 | 117.62900 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 104.16400 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.41247 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |
| CLN386 On 26/01/2021 Spot Bond | | | | | 0.00000 | 99.87948 | | | | 0.00 | 0 | |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | |
| CLN387 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.41635 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.02568 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.01668 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.55670 | | | | 0.00 | 0 | |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.65850 | | | | 0.00 | 0 | |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | |
| CLN420 On 26/01/2021 Spot Bond | | | | | 0.00000 | 98.20900 | | | | 0.00 | 0 | |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | |
| CLN421 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.80700 | | | | 0.00 | 0 | |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.82800 | | | | 0.00 | 0 | |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.01600 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.69733 | | | | 0.00 | 0 | |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.70100 | | | | 0.00 | 0 | |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.71554 | | | | 0.00 | 0 | |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 162.17000 | | | | 0.00 | 0 | |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.20000 | | | | 0.00 | 0 | |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.28200 | | | | 0.00 | 0 | |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.21600 | | | | 0.00 | 0 | |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 163.20000 | | | | 0.00 | 0 | |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.48466 | | | | 0.00 | 0 | |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.45050 | | | | 0.00 | 0 | |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.44688 | | | | 0.00 | 0 | |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN44(On 20/03/2021 Spot Bond | | | | | 0.00000 | 166.67000 | | | | 0.00 | 0 | |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | |
| CLN44(On 24/05/2021 Spot Bond | | | 5.25500 | 108.10490 | 5.25500 | 108.08965 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2022 Spot Bond | | | 2.09000 | 167.70016 | 2.09000 | 167.62063 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2025 Spot Bond | | | 6.18500 | 126.68149 | 6.18500 | 126.60762 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2025 Spot Bond | | | 6.42500 | 125.48323 | 6.42500 | 125.40925 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.11100 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.98812 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.16194 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN46(On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.36457 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN46(On 13/03/2022 Spot Bond | | | 5.96000 | 106.41796 | 5.96000 | 106.40070 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN46(On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.89489 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN46(On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.34186 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.94246 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.09509 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 98.22900 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 49.76034 | 100.00000 | 49.65080 | | | | 0.00 | 0 | |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.33198 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.55540 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.49522 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 02/12/2021 Spot Bond | | | 5.45500 | 108.18281 | 5.45500 | 108.16690 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 23/06/2021 Spot Bond | | | 10.16000 | 106.11190 | 10.16000 | 109.61400 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 5.76000 | 107.70568 | 5.76000 | 107.68906 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.93986 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.49163 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.79947 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 04/09/2024 Spot Bond | | | 6.16000 | 114.55709 | 6.16000 | 114.53789 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.70550 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.91749 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.10904 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.11560 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.38740 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 99.90421 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.80182 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.81152 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 95.07501 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 100.94420 | 9.96000 | 100.91710 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 99.73348 | 10.01000 | 104.69720 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.90997 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 102.91094 | 9.60000 | 100.32683 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.51733 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.77938 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.00405 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 101.02394 | 9.20000 | 100.99884 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 99.90319 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.48244 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.62739 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.08712 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.48552 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.48214 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN530 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.51733 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.45442 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.00009 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 8.77000 | 8.77000 | 8.77000 | 108.61720 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 98.44654 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 99.89939 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 120.62100 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.75275 | | | | 0.00 | 0 | 14,273,495.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,273,495.00 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,273,495.00 |
| CLN542 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN545 On 21/08/2026 Spot Bond | | | 8.24000 | 109.73003 | 8.24000 | 109.70595 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 29/03/2025 Spot Bond | | | 8.29000 | 107.07731 | 8.29000 | 107.05329 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 12/11/2025 Spot Bond | | | 8.38000 | 111.65654 | 8.38000 | 111.63164 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 18/04/2028 Spot Bond | | | | | 0.00000 | 299.29914 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN553 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN554 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.75904 | | | | 0.00 | 0 | |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.00695 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.00933 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.86500 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN555 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.00017 | | | | 0.00 | 0 | 4,000,000,00 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 134.86500 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.08555 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 10.19000 | 102.83324 | 10.19000 | 104.28654 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 12/11/2025 Spot Bond | | | 8.24000 | 110.79295 | 8.24000 | 112.22759 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.06620 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.81434 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.87029 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.69769 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.01959 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.13571 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.49643 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 12/11/2025 Spot Bond | | | 8.47000 | 109.03281 | 8.47000 | 110.44357 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.06505 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.88511 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.02523 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.50297 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.39900 | | | | 0.00 | 0 | |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.49989 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 18/04/2026 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.26478 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.04769 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.70604 | | | | 0.00 | 0 | 27,500,000.00 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.58470 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.68597 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For CLN585 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.20395 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.58868 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.46965 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.45651 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.57307 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.48255 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 4.40500 | 131.71554 | 4.40500 | 107.07331 | | | | 0.00 | 0 | 200,000,000 |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.84975 | | | | 0.00 | 0 | 200,000,000 |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| CLN593 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.29458 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.84975 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 103.66770 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.24873 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CLN598 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.53345 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.45651 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.45651 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.84000 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 101.75971 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.06316 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.95374 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.04644 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.00008 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.83457 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 104.39983 | 9.32000 | 104.37385 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 23/07/2022 Spot Bond | | | | | 0.00000 | 99.94525 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.04576 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.63658 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.80408 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.70597 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.35146 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 20/12/2029 Spot Bond | | | | | 0.00000 | 91.27600 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.45050 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.48095 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.68595 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.22850 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.22399 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/04/2021 Spot Bond | | | | | 0.00000 | 101.13317 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 76.04800 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.34404 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 5.93000 | 108.52591 | 5.93000 | 108.50868 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.05878 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.42514 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 12.63500 | 80.16227 | 12.63500 | 80.13559 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.82243 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN63(On 19/08/2025 Spot Bond | | | 8.94000 | 103.73618 | 8.94000 | 103.71153 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.05379 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.82329 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.19058 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 09/05/2022 Spot Bond | | | | | 0.00000 | 101.02858 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.14851 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.83846 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.04881 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 19/02/2021 Spot Bond | | | | | 0.00000 | 100.99055 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.92588 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN64(On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.14851 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN64' On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.00009 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.84329 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.44722 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 29/01/2022 Spot Bond | | | | | 0.00000 | 101.28938 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.44806 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.04881 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.72591 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.04881 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.83247 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.04881 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.76128 | | | | 0.00 | 0 | |
| Total CLN653 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN653 | | | | | | | | | | 0.00 | 0 | |
| CLN653 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 91.41100 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.51131 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.12323 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.42777 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.43313 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN659 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.45058 | | | | 0.00 | 0 | |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN660 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/06/2023 Spot Bond | | | | | 0.00000 | 95.70000 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 86.52700 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 89.07800 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2023 Spot Bond | | | | | 0.00000 | 114.19100 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.22945 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.30165 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.26809 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.37000 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.54767 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.83854 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.16512 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.58799 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 5.01391 | 132.72123 | 5.01391 | 107.79944 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 31/01/2025 Spot Bond | | | 5.01391 | 132.72123 | 5.01391 | 107.80013 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN675 On 18/06/2021 Spot Bond | | | | | 0.00000 | 100.86383 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.19004 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.25647 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.22056 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.41635 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.70203 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.21163 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.58512 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.39658 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.40875 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.03527 | | | | 0.00 | 940,000,000 | 470,000,000 |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 940,000,000 | 470,000,000 |
| Total For CLN685 | | | | | | | | | | 0.00 | 940,000,000 | 470,000,000 |
| CLN685 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.47789 | | | | 0.00 | 0 | |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | |
| CLN686 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.49229 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.49200 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.42775 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.28370 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.42775 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.28835 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 92.54096 | | | | 0.00 | 0 | |
| Total CLN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN694 | | | | | | | | | | 0.00 | 0 | |
| CLN694 On 07/07/2021 Spot Bond | | | | | 0.00000 | 100.20807 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN695 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 92.19933 | | | | 0.00 | 0 | |
| Total CLN696 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN696 | | | | | | | | | | 0.00 | 0 | |
| CLN696 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 84.78825 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 83.20107 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 102.06067 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.65530 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.91607 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 83.54931 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN703 On 28/02/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 79.72192 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.04640 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 85.37957 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN706 On 28/02/2035 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 86.77296 | | | | 0.00 | 0 | |
| Total CLN706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN706 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.28967 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.54056 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.41691 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 81.83170 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 82.08285 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.35753 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.35227 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41995 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41995 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41995 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 80.83907 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.14522 | | | | 0.00 | 0 | |
| Total CLN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN718 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.14089 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 79.80498 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.54500 | 103.29001 | 7.54500 | 103.26901 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.97527 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.21000 | 116.30538 | 7.21000 | 116.28289 | | | | 0.00 | 0 | 13,000,000.00 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 13,000,000.00 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 13,000,000.00 |
| COJ07 On 23/03/2021 Spot Bond | | | 5.67000 | 102.92768 | 5.67000 | 102.91207 | | | | 0.00 | 0 | |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.39000 | 112.64948 | 9.39000 | 112.62124 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 5.94000 | 117.37081 | 5.94000 | 117.35204 | | | | 0.00 | 0 | 50,200,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 50,200,000.00 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 50,200,000.00 |
| COT01 On 03/04/2023 Spot Bond | | | 6.59500 | 106.03122 | 6.59500 | 106.01232 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 9.80000 | 102.54723 | 9.80000 | 102.52027 | | | | 0.00 | 0 | 100,000.00 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000.00 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000.00 |
| COT03 On 05/06/2028 Spot Bond | | | 9.89000 | 101.25411 | 9.89000 | 101.22740 | | | | 0.00 | 0 | 8,200,000.00 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 8,200,000.00 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 8,200,000.00 |
| CPV01 On 30/06/2029 Spot Bond | | | 8.96000 | 8.96000 | 8.96000 | 111.18730 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.43419 | | | | 0.00 | 0 | |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.69538 | | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.42769 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.50175 | | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.29135 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.57872 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 11/12/2020 Spot Bond | | | | | 0.00000 | 100.53540 | | | | 0.00 | 0 | |
| Total DENG97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG97 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| DENG9 On 31/01/2021 Spot Bond | | | | | 0.00000 | 101.19409 | | | | 0.00 | 0 | |
| Total DENG98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG98 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.46735 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.60348 | | | | 0.00 | 0 | |
| Total DNG100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG100 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.40079 | | | | 0.00 | 0 | |
| Total DNG101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG101 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.32183 | | | | 0.00 | 0 | |
| Total DNG102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG102 | | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.02076 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.82403 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.00280 | | | | 0.00 | 376,000,000 | 188,000,000 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 376,000,000 | 188,000,000 |
| Total For DSY02 | | | | | | | | | | 0.00 | 376,000,000 | 188,000,000 |
| DSY03 On 21/11/2024 Spot Bond | | | 8.64000 | 8.64000 | 8.64000 | 110.43579 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.39146 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.36670 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DV2021 On 18/06/2021 Spot Bond | | | 5.71000 | 105.17009 | 5.71000 | 105.15391 | | | | 0.00 | 0 | |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For DV2021 | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 6.10000 | 109.88230 | 6.10000 | 109.86435 | | | 0.00 | 0 | 300,000,00 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 300,000,00 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 24.61315 | 100.00000 | 24.55897 | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 24.61315 | 100.00000 | 24.55897 | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 5.63000 | 113.81281 | 5.63000 | 113.79564 | | | 0.00 | 0 | |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24 | | | | | | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.63314 | 9.69000 | 101.60701 | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.63314 | 9.69000 | 101.60701 | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.65000 | 93.57339 | 11.65000 | 93.54460 | | | 0.00 | 0 | |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.70114 | 10.10000 | 101.67392 | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.70114 | 10.10000 | 101.67392 | | | 0.00 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | |
| DVC03 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.37809 | | | 0.00 | 0 | |
| Total DVC031 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVC031 | | | | | | | | | 0.00 | 0 | |
| DVF20 On 23/10/2020 Spot Bond | | | | | 0.00000 | 99.95246 | | | 0.00 | 0 | |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF20D | | | | | | | | | 0.00 | 0 | |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.70869 | | | 0.00 | 0 | |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 99.89903 | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | 0.00 | 0 | |
| DVF22 On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.37027 | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.17571 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 96.89066 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 97.37785 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 95.67795 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 98.55379 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.60586 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 97.60352 | | | | 0.00 | 0 | 700,000,00 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.16663 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.08704 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.58183 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.15041 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.95919 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.00737 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.30000 | 109.92355 | 4.30000 | 109.91085 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.16500 | 107.07864 | 5.16500 | 107.06356 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.07000 | 112.73926 | 6.07000 | 112.72063 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.83900 | 96.37593 | 5.83900 | 96.32037 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.58000 | 84.80175 | 5.58000 | 84.75364 | | | | 0.00 | 0 | |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 130.75655 | 2.25000 | 130.69396 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.90000 | 131.26166 | 4.90000 | 131.18955 | | | | 0.00 | 0 | 100,000,0€ |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| EL29 On 19/11/2029 Spot Bond | | | 4.92300 | 116.31369 | 4.92300 | 116.24974 | | | | 0.00 | 0 | 55,200,0€ |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 55,200,0€ |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 55,200,0€ |
| EL30 On 29/07/2030 Spot Bond | | | 4.97000 | 112.38396 | 4.97000 | 112.32203 | | | | 0.00 | 0 | 82,800,0€ |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 82,800,0€ |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 82,800,0€ |
| EL31 On 02/06/2031 Spot Bond | | | 5.49900 | 99.20767 | 5.49900 | 99.15153 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EL36 On 31/01/2036 Spot Bond | | | 5.55000 | 86.90556 | 5.55000 | 86.85633 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 130.75655 | 2.25000 | 130.69396 | | | | 0.00 | 0 | |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 142.83835 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 140.56109 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 115.25860 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 113.42950 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN005 On 13/03/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ELN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN005 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 107.88081 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 106.92678 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 107.55822 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.91684 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 98.34663 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 5.37000 | 103.20391 | 5.37000 | 103.18904 | | | | 0.00 | 0 | 10,000,000,00 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| EMM03 On 04/05/2024 Spot Bond | | | 8.96000 | 107.85286 | 8.96000 | 107.82717 | | | | 0.00 | 0 | 18,100,000,00 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 18,100,000,00 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 18,100,000,00 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.50000 | 11.50000 | 11.50000 | 97.19453 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.85000 | 11.85000 | 11.85000 | 96.26339 | | | | 0.00 | 0 | 666,666,60 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666,60 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,60 |
| EMM06 On 23/06/2025 Spot Bond | | | 9.04000 | 9.04000 | 9.04000 | 105.78622 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.04000 | 9.04000 | 9.04000 | 106.96343 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 12.17000 | 12.17000 | 12.17000 | 81.12325 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.91500 | 10.91500 | 10.91500 | 102.70387 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 12.17000 | 12.17000 | 12.17000 | 97.16023 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.58246 | | | | 0.00 | 0 | |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.97328 | | | | 0.00 | 0 | |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 100.63932 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | |
| ENX04 On 01/05/2022 Spot Bond | | | | | 0.00000 | 101.37662 | | | | 0.00 | 0 | |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | |
| ENX07 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.72463 | | | | 0.00 | 0 | |
| Total ENX07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX07 | | | | | | | | | | 0.00 | 0 | |
| ENX08 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.68614 | | | | 0.00 | 0 | |
| Total ENX08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX08 | | | | | | | | | | 0.00 | 0 | |
| ENX09 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.51573 | | | | 0.00 | 0 | |
| Total ENX09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX09 | | | | | | | | | | 0.00 | 0 | |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.14725 | | | | 0.00 | 0 | |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.92185 | | | | 0.00 | 0 | |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.68055 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.57368 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.59081 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.49805 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.48398 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.03419 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.72257 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPFC45 On 07/11/2020 Spot Bond | | | | | 0.00000 | 100.93440 | | | | 0.00 | 0 | |
| Total EPFC45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC45 | | | | | | | | | | 0.00 | 0 | |
| EPFC46 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.43163 | | | | 0.00 | 0 | |
| Total EPFC46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | | 0.00 | 0 | |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.13412 | | | | 0.00 | 0 | |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.63894 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.65769 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.04069 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT005 On 10/09/2023 Spot Bond | | | | | 0.00000 | 100.59770 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| ERS3B6 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.90226 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B7 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.85925 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C6 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.97102 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.86784 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA1: On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.91082 | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total For ERSA25 | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.84552 | | | | 0.00 | 0 | |
| Total ERSA26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA26 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.82486 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.95380 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 5.58000 | 111.62509 | 5.58000 | 111.60840 | | | | 0.00 | 0 | 2,000,000 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 2,000,000 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 102.33374 | 10.00000 | 102.30661 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.16000 | 99.03889 | 8.16000 | 99.01714 | | | | 0.00 | 0 | 3,600,000,000 |
| Total ES26 SPOT | | | | | | | | | | 0.00 | 0 | 3,600,000,000 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 3,600,000,000 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.38148 | 7.85000 | 100.36026 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.98000 | 71.64592 | 11.99500 | 71.54679 | | | | 0.00 | 0 | 4,920,000,000 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 4,920,000,000 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 4,920,000,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.71441 | 7.50000 | 100.69393 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|---------------------|
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.50000 | 70.24406 | 12.50000 | 70.22079 | | | 1,750,000,000,000.00 | 140,000,000 | 8,170,000,00 |
| Total ES42 SPOT | | | | | | | | | 1,750,000,000,000.00 | 140,000,000 | 8,170,000,00 |
| Total For ES42 | | | | | | | | | 1,750,000,000,000.00 | 140,000,000 | 8,170,000,00 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 99.88634 | 8.50000 | 99.86362 | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.01641 | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.48397 | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 99.43026 | | | 0.00 | 0 | 150,000,00 |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | 150,000,00 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.42392 | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.10979 | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.85191 | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.88492 | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.92787 | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 99.85892 | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.09084 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFC35 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.90663 | | | | 0.00 | 0 | |
| Total FIFC35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC35 | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.21478 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 5.49000 | 5.49000 | 5.49000 | 106.49907 | | | | 0.00 | 0 | |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.75859 | | | | 0.00 | 0 | |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 101.25229 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 6.43000 | 102.97962 | 6.43000 | 102.96203 | | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 101.13279 | | | | 0.00 | 0 | |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 103.84291 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 105.05876 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.22031 | | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|-------------|----------------------|---------------------|
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 104.51606 | | | | 0.00 | 619,584,000 | 309,792,00 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 619,584,000 | 309,792,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 619,584,000 | 309,792,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 99.76737 | | | | 0.00 | 0 | |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 96.73653 | | | | 0.00 | 4,040,000,000 | 1,010,000,00 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 4,040,000,000 | 1,010,000,00 |
| Total For FRB26 | | | | | | | | | | 0.00 | 4,040,000,000 | 1,010,000,00 |
| FRB27 On 03/06/2026 Spot Bond | | | 8.74000 | 110.18251 | 8.74000 | 110.15676 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 1.14000 | 169.70303 | 1.14000 | 169.62689 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.78000 | 2.78000 | 2.78000 | 309.63996 | | 111,200,000,000.00 | | 0.00 | 40,000,000 | 20,000,00 |
| Total FRBI23 SPOT | | | | | | | | 111,200,000,000.00 | | 0.00 | 40,000,000 | 20,000,00 |
| Total For FRBI23 | | | | | | | | 111,200,000,000.00 | | 0.00 | 40,000,000 | 20,000,00 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.23500 | 3.23500 | 3.23500 | 142.47012 | | 1,080,490,000,000.00 | | 0.00 | 334,000,000 | 167,000,00 |
| Total FRBI25 SPOT | | | | | | | | 1,080,490,000,000.00 | | 0.00 | 334,000,000 | 167,000,00 |
| Total For FRBI25 | | | | | | | | 1,080,490,000,000.00 | | 0.00 | 334,000,000 | 167,000,00 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.50000 | 180.85477 | 4.50000 | 180.75709 | | | | 0.00 | 0 | 212,700,00 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 212,700,00 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 212,700,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 5.07000 | 5.07000 | 5.07000 | 93.46471 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.20900 | 5.20900 | 5.20900 | 201.61355 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.80000 | 79.48056 | 5.80000 | 79.43488 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.77000 | 80.87487 | 5.77000 | 80.82859 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 30/11/2020 Spot Bond | | | 3.45006 | 3.45006 | 3.45006 | 99.54569 | | | | 0.00 | 0 | |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 5.39620 | 5.39620 | 5.39620 | 80.84202 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 5.47616 | 5.47616 | 5.47616 | 80.08968 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC10 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | |
| FRC16 On 31/01/2025 Spot Bond | | | 4.58500 | 4.58500 | 4.58500 | 134.94281 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC17 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |
| FRC18 On 06/08/2023 Spot Bond | | | | | 0.00000 | 80.33708 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC19 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRC20 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | |
| FRC20 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | |
| FRC21 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC22: On 31/01/2022 Spot Bond | | | 2.20000 | 167.47040 | 2.20000 | 167.39048 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 31/01/2022 Spot Bond | | | 3.06000 | 165.68927 | 3.06000 | 165.60638 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.78871 | | | | 0.00 | 0 | |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 92.74779 | | | | 0.00 | 0 | |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 93.13851 | | | | 0.00 | 0 | |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 94.28635 | | | | 0.00 | 0 | |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 93.74042 | | | | 0.00 | 0 | |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.25965 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.51727 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 101.89502 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.54558 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.61539 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.29062 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 102.08191 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 104.54605 | 9.80000 | 104.51888 | | | | 0.00 | 0 | |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.52816 | | | | 0.00 | 0 | |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.53023 | | | | 0.00 | 0 | |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.61939 | | | | 0.00 | 0 | |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.84655 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.46577 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 108.32166 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.02868 | | | | 0.00 | 0 | |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.39612 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.46840 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 106.44850 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.40268 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.35796 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.56233 | | | | 0.00 | 0 | |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.98972 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.00773 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.58384 | | | | 0.00 | 0 | |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.54161 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.46063 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.25214 | | | | 0.00 | 0 | |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.24183 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.89924 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 28/12/2020 Spot Bond | | | | | 0.00000 | 100.25631 | | | | 0.00 | 0 | |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.34389 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.71761 | | | | 0.00 | 0 | 2,100,000,00 |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | 2,100,000,00 |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | 2,100,000,00 |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.09866 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.39353 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.45658 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.53000 | | | | 0.00 | 0 | |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.85000 | | | | 0.00 | 0 | |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.50369 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 23/02/2021 Spot Bond | | | | | 0.00000 | 110.13000 | | | | 0.00 | 0 | |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 13/10/2026 Spot Bond | | | | | 0.00000 | 93.19045 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.53810 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.28824 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2024 Spot Bond | | | | | 0.00000 | 97.76321 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.50357 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC320 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC320 | | | | | | | | | | 0.00 | 0 | |
| FRC320 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.37982 | | | | 0.00 | 0 | |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | |
| FRC321 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.51577 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.46176 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.23023 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.50373 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.23918 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.74763 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.05342 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.05360 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 02/02/2021 Spot Bond | | | | | 0.00000 | 101.19638 | | | | 0.00 | 0 | |
| Total FRC331 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC331 | | | | | | | | | | 0.00 | 0 | |
| FRC331 On 02/02/2021 Spot Bond | | | | | 0.00000 | 101.19638 | | | | 0.00 | 0 | |
| Total FRC332 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC332 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC33 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.52517 | | | | 0.00 | 0 | |
| Total FRC334 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC334 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.81929 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 13/09/2021 Spot Bond | | | | | 0.00000 | 104.38769 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.83038 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.60318 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.30271 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.52526 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.60064 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.81110 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.41260 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.05790 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 03/08/2021 Spot Bond | | | | | 0.00000 | 101.11293 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC345 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.36637 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC346 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.25070 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 2.84000 | 2.84000 | 2.84000 | 166.06022 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 2.78000 | 2.78000 | 2.78000 | 166.18430 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 2.76000 | 2.76000 | 2.76000 | 166.22568 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 5.23000 | 89.02453 | 5.23000 | 88.97464 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 5.48000 | 96.54308 | 5.48000 | 96.48856 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.72163 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.92997 | | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.68167 | | | | 0.00 | 0 | 6,630,000,00 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 6,630,000,00 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 6,630,000,00 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.35374 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.57594 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.96698 | | | | 0.00 | 0 | 40,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.76281 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.93845 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.19496 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 15/01/2024 Spot Bond | | | 4.95800 | 4.95800 | 4.95800 | 111.87206 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.40000 | 5.40000 | 5.40000 | 97.50255 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.33166 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.95060 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.54000 | 95.79077 | 5.54000 | 95.73652 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 07/12/2033 Spot Bond | | | 5.52900 | 195.41467 | 5.52900 | 195.30388 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.68000 | 94.06300 | 5.68000 | 94.00938 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRS112 On 07/12/2033 Spot Bond | | | 5.55900 | 5.55900 | 5.55900 | 194.72490 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2025 Spot Bond | | | 4.13500 | 137.47257 | 4.13500 | 137.39985 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 122.41076 | 3.70500 | 122.34741 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 31/01/2038 Spot Bond | | | 5.53000 | 95.91564 | 5.53000 | 95.86136 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.67900 | 192.53987 | 5.67900 | 192.42996 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.72900 | 191.59319 | 5.72900 | 191.48359 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 3.66500 | 174.69674 | 3.66500 | 140.02126 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.75900 | 191.02797 | 5.75900 | 190.91854 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.68000 | 94.06300 | 5.68000 | 94.00938 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/03/2028 Spot Bond | | | 5.45000 | 169.90042 | 5.45000 | 169.80434 | | | | 0.00 | 0 | 142,300,00 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 142,300,00 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 142,300,00 |
| FRS127 On 31/01/2038 Spot Bond | | | 6.43000 | 85.43217 | 6.43000 | 85.38178 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 5.34000 | 171.12925 | 5.34000 | 171.03298 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| Total For FRS129 | | | | | | | | | 0.00 | 0 | |
| FRS13 On 31/03/2028 Spot Bond | | | 5.40000 | 170.45772 | 5.40000 | 170.36155 | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | |
| FRS13 On 07/12/2033 Spot Bond | | | 6.26900 | 181.72742 | 6.26900 | 181.62086 | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | |
| FRS13 On 31/01/2038 Spot Bond | | | 6.36000 | 86.19517 | 6.36000 | 86.14450 | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | |
| FRS13 On 31/01/2038 Spot Bond | | | 5.68000 | 5.68000 | 5.68000 | 94.00938 | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | |
| FRS13 On 31/01/2038 Spot Bond | | | 5.66000 | 94.30747 | 5.66000 | 94.25377 | | | 0.00 | 0 | 2,300,000,00 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 2,300,000,00 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 2,300,000,00 |
| FRS13 On 31/03/2028 Spot Bond | | | 5.21000 | 172.59461 | 5.21000 | 172.49812 | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | |
| FRS13 On 07/12/2033 Spot Bond | | | 6.03900 | 185.85063 | 6.03900 | 185.74279 | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | |
| FRS14 On 31/03/2028 Spot Bond | | | 5.34000 | 171.12925 | 5.34000 | 171.03298 | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | |
| FRS14 On 31/03/2028 Spot Bond | | | 5.34000 | 171.12925 | 5.34000 | 171.03298 | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | |
| FRS14 On 31/03/2028 Spot Bond | | | 5.63000 | 167.91125 | 5.63000 | 167.81549 | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | |
| FRS14 On 31/01/2025 Spot Bond | | | 4.43500 | 135.82909 | 4.43500 | 135.75617 | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | |
| FRS14 On 31/01/2022 Spot Bond | | | 1.90000 | 168.09806 | 1.90000 | 168.01921 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 5.69000 | 167.25413 | 5.69000 | 167.15848 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 5.73000 | 166.81768 | 5.73000 | 166.72209 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 4.40500 | 135.99242 | 4.40500 | 135.91951 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 5.20500 | 172.65126 | 5.20500 | 172.55475 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 5.74000 | 5.74000 | 5.74000 | 166.61319 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 20/06/2022 Spot Bond | | | | | 0.00000 | 13.33712 | | | | 0.00 | 0 | |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | |
| FRS158 On 06/06/2023 Spot Bond | | | | | 0.00000 | 14.32018 | | | | 0.00 | 0 | |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | |
| FRS159 On 06/06/2024 Spot Bond | | | | | 0.00000 | 15.95003 | | | | 0.00 | 0 | |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | |
| FRS160 On 06/06/2025 Spot Bond | | | | | 0.00000 | 18.48121 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS161 On 01/08/2022 Spot Bond | | | | | 0.00000 | 12.38666 | | | | 0.00 | 0 | |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | |
| FRS167 On 01/08/2021 Spot Bond | | | | | 0.00000 | 11.85669 | | | | 0.00 | 0 | |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS17(On 01/08/2022 Spot Bond | | | | | 0.00000 | 6.83503 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.04047 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.04492 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 19/07/2024 Spot Bond | | | | | 0.00000 | 15.07376 | | | | 0.00 | 0 | |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | |
| FRS18(On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.45231 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS18(On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.33018 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18(On 04/10/2021 Spot Bond | | | | | 0.00000 | 129.59091 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS18(On 16/11/2023 Spot Bond | | | | | 0.00000 | 146.31790 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS18(On 23/01/2024 Spot Bond | | | | | 0.00000 | 142.40132 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 155.97268 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 126.18787 | | | | 0.00 | 0 | |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | |
| FRS19 On 19/06/2026 Spot Bond | | | | | 0.00000 | 20.81152 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS19 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.01192 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS19 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.16567 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 12/08/2025 Spot Bond | | | | | 0.00000 | 101.01871 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.80115 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For FRS201 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| FRS20 On 23/08/2025 Spot Bond | | | | | 0.00000 | 91.57633 | | | | 0.00 | 0 | |
| Total FRS202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS202 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 15/03/2021 Spot Bond | | | | | 0.00000 | 106.80641 | | | | 0.00 | 0 | |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.02636 | | | | 0.00 | 4,000,000,000 | 1,000,000,000 |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 4,000,000,000 | 1,000,000,000 |
| Total For FRS206 | | | | | | | | | | 0.00 | 4,000,000,000 | 1,000,000,000 |
| FRS20 On 16/11/2020 Spot Bond | | | | | 0.00000 | 116.10066 | | | | 0.00 | 0 | |
| Total FRS207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS207 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 16/11/2020 Spot Bond | | | | | 0.00000 | 130.14682 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS208 | | | | | | | | | | 0.00 | 0 | |
| FRS208 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.87291 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS211 On 20/12/2020 Spot Bond | | | | | 0.00000 | 125.68081 | | | | 0.00 | 0 | |
| Total FRS211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS211 | | | | | | | | | | 0.00 | 0 | |
| FRS210 On 03/09/2021 Spot Bond | | | | | 0.00000 | 121.22299 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS214 On 04/03/2021 Spot Bond | | | | | 0.00000 | 104.37486 | | | | 0.00 | 0 | |
| Total FRS214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS214 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 104.58407 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.35166 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 103.93529 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 06/07/2022 Spot Bond | | | | | 0.00000 | 100.35507 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 14/07/2025 Spot Bond | | | | | 0.00000 | 104.51138 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS224 On 07/07/2025 Spot Bond | | | | | 0.00000 | 103.93163 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.41260 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 28/07/2025 Spot Bond | | | | | 0.00000 | 103.98198 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 31/07/2022 Spot Bond | | | | | 0.00000 | 102.12385 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS228 On 07/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 103.62866 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS229 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS229 | | | | | | | | | | 0.00 | 0 | |
| FRS230 On 14/08/2027 Spot Bond | | | | | 0.00000 | 101.03637 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 18/08/2025 Spot Bond | | | | | 0.00000 | 95.43644 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS232 On 19/08/2025 Spot Bond | | | | | 0.00000 | 96.62050 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS233 On 25/08/2025 Spot Bond | | | | | 0.00000 | 96.00401 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS234 On 28/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |
| FRS235 On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS235 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS236 | | | | | | | | | | 0.00 | 0 | |
| FRS236 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS237 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.15787 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 2.84000 | 2.84000 | 2.84000 | 309.11305 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.58000 | 311.55627 | 2.58000 | 311.40429 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.58000 | 2.58000 | 2.58000 | 311.40429 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.14000 | 169.70303 | 1.14000 | 169.62689 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 101.26462 | | | | 0.00 | 0 | |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.39000 | 169.17271 | 1.39000 | 169.09568 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.14084 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.38000 | 88.90430 | 5.38000 | 88.85434 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 5.04900 | 64.10977 | 5.04900 | 94.65138 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|--------------------|--------------------|------------|
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 3.55500 | 3.55500 | 3.55500 | 140.64308 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.83500 | 3.83500 | 3.83500 | 139.06651 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.64000 | 3.64000 | 3.64000 | 302.19232 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 4.70000 | 4.70000 | 4.70000 | 107.79128 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 6.13500 | 120.50792 | 6.13500 | 120.48803 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 6.34000 | 116.09980 | 6.34000 | 116.08011 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 6.97000 | 112.63701 | 6.97000 | 112.61581 | | 278,800,000,000.00 | | 40,000,000 | 520,000,000 | |
| Total FRX26 SPOT | | | | | | | | 278,800,000,000.00 | | 40,000,000 | 520,000,000 | |
| Total For FRX26 | | | | | | | | 278,800,000,000.00 | | 40,000,000 | 520,000,000 | |
| FRX27 On 07/03/2027 Spot Bond | | | 7.09000 | 116.88744 | 7.09000 | 116.86494 | | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 7.55000 | 117.23780 | 7.55000 | 117.21418 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.79500 | 108.09347 | 8.79500 | 108.06819 | | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.15000 | 103.83372 | 9.15000 | 103.80849 | | 915,000,000,000.00 | | 100,000,000 | 50,000,000 | |
| Total FRX31 SPOT | | | | | | | | 915,000,000,000.00 | | 100,000,000 | 50,000,000 | |
| Total For FRX31 | | | | | | | | 915,000,000,000.00 | | 100,000,000 | 50,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| FRX32 On 31/03/2032 Spot Bond | | | 9.70000 | 106.16043 | 9.70000 | 106.13281 | | | | 0.00 | 0 | |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 11.58500 | 71.14698 | 11.58500 | 71.12497 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.24367 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.30246 | | | | 0.00 | 160,000,000 | 80,000,00 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,00 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,00 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.79960 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.71281 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.75865 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.78648 | | | | 0.00 | 94,000,000 | 47,000,00 |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 94,000,000 | 47,000,00 |
| Total For FS7A3 | | | | | | | | | | 0.00 | 94,000,000 | 47,000,00 |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.79466 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.24316 | | | | 0.00 | 0 | |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 100.99761 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.60690 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.71367 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.53806 | | | | 0.00 | 420,000,000 | 210,000,00 |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 420,000,000 | 210,000,00 |
| Total For GH5A21 | | | | | | | | | | 0.00 | 420,000,000 | 210,000,00 |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.74641 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.79414 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.12143 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.67000 | 102.57831 | 4.67000 | 102.52251 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.55481 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.03576 | | | | 0.00 | 0 | 40,000,00 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.10178 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.17644 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 5.66000 | 112.28205 | 5.66000 | 112.26484 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.48872 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.14302 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 8.69000 | 103.64075 | 8.69000 | 103.61653 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.03893 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.22470 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 99.17709 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.91596 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.46699 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 98.57882 | | | | 0.00 | 0 | 410,000,00 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 410,000,00 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 410,000,00 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.47935 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.50054 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 96.79974 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.69888 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 96.80653 | | | | 0.00 | 0 | 1,250,000,00 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 1,250,000,00 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 1,250,000,00 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 96.97143 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 97.32797 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 97.80637 | | | | 0.00 | 0 | 2,000,000,00 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.25458 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.15936 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.20636 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.98442 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.83889 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT43 On 24/03/2025 Spot Bond | | | | | 0.00000 | 100.31920 | | | | 0.00 | 0 | |
| Total GRT43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT43 | | | | | | | | | | 0.00 | 0 | |
| GRT44 On 24/03/2027 Spot Bond | | | | | 0.00000 | 100.33230 | | | | 0.00 | 0 | |
| Total GRT44 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|----------------|------------------|------------|
| Total For GRT44 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 100.35813 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 100.33873 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.78337 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.25826 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 102.05631 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 101.93232 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T1 On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 500,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| Total H12T1 SPOT | | | | | | | | | 10,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| Total For H12T1 | | | | | | | | | 10,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.67948 | | | | 0.00 | 0 | |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T4 | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 99.34392 | | | | 0.00 | 0 | |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 98.23892 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 98.43905 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.93392 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.78502 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.62551 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 100.56628 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.27364 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.25550 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.25039 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.18000 | 306.30246 | 3.18000 | 306.14809 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 307.85612 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.41500 | 107.77597 | 10.41500 | 101.13442 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.56000 | 70.99762 | 5.56000 | 88.86231 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--|-------------|------------------------|-----------------------|
| HWAY3 On 31/07/2034 Spot Bond | | | 12.05500 | 83.37134 | 12.05500 | 83.34482 | | | | 0.00 | 0 | 4,350,000,00 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 4,350,000,00 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 4,350,000,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.05886 | 100.00000 | 11.03452 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 12.08500 | 82.68496 | 12.08500 | 82.65860 | | | | 0.00 | 0 | 5,020,000,00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,020,000,00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,020,000,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.05815 | 100.00000 | 11.03381 | | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 100.25146 | | | | 0.00 | 30,150,000,000 | 25,100,000,00 |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 30,150,000,000 | 25,100,000,00 |
| Total For HWF11 | | | | | | | | | | 0.00 | 30,150,000,000 | 25,100,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.07258 | | | | 0.00 | 0 | 10,000,000,00 |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.70599 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total HWY023/R197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWY023/R197 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.98500 | 143.98826 | 2.98500 | 143.91652 | | 500,286,000,000.00 | | | 167,600,000 | 195,539,500,00 |
| Total I2025 SPOT | | | | | | | | 500,286,000,000.00 | | | 167,600,000 | 195,539,500,00 |
| Total For I2025 | | | | | | | | 500,286,000,000.00 | | | 167,600,000 | 195,539,500,00 |
| I2029 On 31/03/2029 Spot Bond | | | 4.20000 | 99.89070 | 4.20000 | 99.83756 | | 138,115,740,000,000.00 | | | 32,884,700,000 | 162,124,100,00 |
| Total I2029 SPOT | | | | | | | | 138,115,740,000,000.00 | | | 32,884,700,000 | 162,124,100,00 |
| Total For I2029 | | | | | | | | 138,115,740,000,000.00 | | | 32,884,700,000 | 162,124,100,00 |
| I2033 On 28/02/2033 Spot Bond | | | 4.73000 | 93.81974 | 4.73000 | 93.76844 | | 41,710,133,300,000.00 | | | 8,818,210,000 | 137,165,786,10 |
| Total I2033 SPOT | | | | | | | | 41,710,133,300,000.00 | | | 8,818,210,000 | 137,165,786,10 |
| Total For I2033 | | | | | | | | 41,710,133,300,000.00 | | | 8,818,210,000 | 137,165,786,10 |
| I2038 On 31/01/2038 Spot Bond | | | 4.81000 | 105.45196 | 4.78000 | 105.81581 | | 539,410,235,000,000.00 | | | 112,143,500,000 | 236,600,655,80 |
| Total I2038 SPOT | | | | | | | | 539,410,235,000,000.00 | | | 112,143,500,000 | 236,600,655,80 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For I2038 | | | | | | | | | 19,410,235,000,000.00 | 112,143,500,000 | 236,600,655,80 |
| I2046 On 31/03/2046 Spot Bond | | | 4.80000 | 93.58561 | 4.80000 | 93.53433 | | | 202,512,480,000,000.00 | 42,190,100,000 | 258,499,800,00 |
| Total I2046 SPOT | | | | | | | | | 12,512,480,000,000.00 | 42,190,100,000 | 258,499,800,00 |
| Total For I2046 | | | | | | | | | 12,512,480,000,000.00 | 42,190,100,000 | 258,499,800,00 |
| I2050 On 31/12/2050 Spot Bond | | | 4.78000 | 96.16613 | 4.77000 | 96.28806 | | | 327,180,286,586,000.00 | 68,447,758,700 | 222,511,330,90 |
| Total I2050 SPOT | | | | | | | | | 17,180,286,586,000.00 | 68,447,758,700 | 222,511,330,90 |
| Total For I2050 | | | | | | | | | 17,180,286,586,000.00 | 68,447,758,700 | 222,511,330,90 |
| IBL101 On 24/05/2022 Spot Bond | | | 5.47500 | 5.47500 | 5.47500 | 109.07692 | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 102.15763 | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 3.30000 | 305.26485 | 3.30000 | 305.11001 | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.97521 | | | 0.00 | 0 | |
| Total IBL110 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL110 | | | | | | | | | 0.00 | 0 | |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.75810 | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 101.00848 | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.79509 | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.84188 | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 101.45931 | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.88155 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.09103 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.80057 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.13012 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.97227 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.34826 | | | | 0.00 | 7,200,000,000 | 1,800,000,000 |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 7,200,000,000 | 1,800,000,000 |
| Total For IBL133 | | | | | | | | | | 0.00 | 7,200,000,000 | 1,800,000,000 |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.80399 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.75059 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 99.59678 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 99.52569 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL140 On 14/02/2021 Spot Bond | | | | | 0.00000 | 100.80946 | | | | 0.00 | 0 | |
| Total IBL140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL140 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.76602 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.76190 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.45529 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.40123 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.20510 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.65520 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.68520 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 101.84186 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 1.25000 | 1.25000 | 1.25000 | 169.39287 | | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 6.12000 | 114.04139 | 6.12000 | 114.02270 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.44733 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.54000 | 168.85564 | 1.54000 | 168.77806 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.92688 | | | | 0.00 | 0 | |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 4.55000 | 114.88414 | 4.55000 | 114.87009 | | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.30661 | | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 4.36000 | 107.68446 | 4.36000 | 107.67183 | | | | 0.00 | 0 | |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 70.29673 | 100.00000 | 70.14199 | | | | 0.00 | 0 | |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.86772 | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total For IBL89 | | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.41897 | | | | 0.00 | 0 | |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.56912 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG03 On 22/10/2020 Spot Bond | | | 5.36000 | 99.97064 | 5.36000 | 99.95596 | | | | 0.00 | 0 | |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 7.89000 | 109.56652 | 7.89000 | 109.54349 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.96064 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | |
| IDCG07 On 13/05/2030 Spot Bond | | | 10.40000 | 110.10923 | 10.40000 | 110.23654 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.60801 | | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2026 Spot Bond | | | 8.51000 | 114.78009 | 8.51000 | 114.75396 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 26/04/2021 Spot Bond | | | | | 0.00000 | 99.87856 | | | | 0.00 | 0 | |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | |
| IDCG12 On 26/04/2023 Spot Bond | | | | | 0.00000 | 98.57586 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.88872 | | | | 0.00 | 0 | |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.56544 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2025 Spot Bond | | | | | 0.00000 | 99.24043 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.99081 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.45063 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2024 Spot Bond | | | | | 0.00000 | 98.64867 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IDCG20 On 18/12/2020 Spot Bond | | | | | 0.00000 | 100.37227 | | | | 0.00 | 0 | |
| Total IDCG20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG20 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.39752 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 98.59621 | | | | 0.00 | 0 | 100,000,00 |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 99.85894 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.46736 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.39000 | 107.79863 | 7.39000 | 107.77726 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 5.21500 | 101.82205 | 5.21500 | 101.80786 | | | | 0.00 | 0 | |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 66.84659 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.73387 | | | | 0.00 | 0 | |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.24865 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.69293 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For ING383 | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 93.07860 | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.76272 | | | 0.00 | 0 | 640,000,00 |
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 640,000,00 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 640,000,00 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 99.98495 | | | 0.00 | 0 | |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.90873 | | | 0.00 | 0 | |
| Total INLV03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For INLV03 | | | | | | | | | 0.00 | 0 | |
| INLV04 On 11/02/2021 Spot Bond | | | 6.66000 | 104.21717 | 6.66000 | 104.19854 | | | 0.00 | 0 | |
| Total INLV04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For INLV04 | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.27837 | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | 0.00 | 0 | |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | 0.00 | 0 | |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.64384 | | | 0.00 | 0 | |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.47129 | | | 0.00 | 0 | |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.46028 | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.36629 | | | 0.00 | 0 | |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.37363 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.38096 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.91294 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.49820 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.10406 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.05441 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.99080 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.00945 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.32534 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 98.52250 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.25453 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.49347 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.60298 | 2.75000 | 100.59552 | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 6.10000 | 162.84164 | 6.10000 | 162.74672 | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | 0.00 | 0 | |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.70359 | | | 0.00 | 0 | |
| Total IV033 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV033 | | | | | | | | | 0.00 | 0 | |
| IV034 On 11/02/2021 Spot Bond | | | 6.66000 | 104.07023 | 6.66000 | 104.05162 | | | 0.00 | 0 | |
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV034 | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 103.80470 | | | 0.00 | 20,000,000 | 522,000,00 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 20,000,000 | 522,000,00 |
| Total For IV035 | | | | | | | | | 0.00 | 20,000,000 | 522,000,00 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.69206 | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.53938 | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.64000 | 3.64000 | 3.64000 | 164.41821 | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 102.43045 | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 7.48000 | 104.69516 | 7.48000 | 104.67393 | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 103.87599 | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 7.49500 | 7.49500 | 7.49500 | 110.25718 | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| Total For IV043 | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.72119 | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 2.14000 | 167.59567 | 2.14000 | 167.51597 | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.77222 | | | 0.00 | 0 | 1,486,900,00 |
| Total IV046 SPOT | | | | | | | | | 0.00 | 0 | 1,486,900,00 |
| Total For IV046 | | | | | | | | | 0.00 | 0 | 1,486,900,00 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 99.01538 | | | 0.00 | 0 | 950,000,00 |
| Total IV050 SPOT | | | | | | | | | 0.00 | 0 | 950,000,00 |
| Total For IV050 | | | | | | | | | 0.00 | 0 | 950,000,00 |
| IV19A On 31/03/2028 Spot Bond | | | 6.00000 | 163.90546 | 6.00000 | 163.81035 | | | 0.00 | 0 | 2,506,893,60 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 2,506,893,60 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 2,506,893,60 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | 0.00 | 0 | |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.26603 | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 10.66000 | 101.27189 | 10.66000 | 101.24331 | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 5.97500 | 109.18844 | 5.97500 | 109.17088 | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.30925 | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.31738 | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.31196 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.54023 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 5.62500 | 106.41846 | 5.62500 | 106.40242 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.54096 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 101.09112 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.62396 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 101.48985 | | | | 0.00 | 0 | |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.78606 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 98.84701 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.66397 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 100.57025 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 100.62264 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.37449 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.15267 | | | | 0.00 | 0 | |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.09231 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.65934 | | | | 0.00 | 0 | |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 100.99140 | | | | 0.00 | 0 | |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 99.96095 | | | | 0.00 | 0 | |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.27068 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.46904 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.54072 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.31919 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC169 On 19/02/2021 Spot Bond | | | | | 0.00000 | 100.78310 | | | | 0.00 | 0 | |
| Total IVC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC169 | | | | | | | | | | 0.00 | 0 | |
| IVC172 On 18/11/2020 Spot Bond | | | | | 0.00000 | 100.79937 | | | | 0.00 | 0 | |
| Total IVC172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC172 | | | | | | | | | | 0.00 | 0 | |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC174 On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.86586 | | | | 0.00 | 0 | |
| Total IVC174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC174 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.61953 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.26312 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.15278 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC179 On 23/03/2021 Spot Bond | | | | | 0.00000 | 98.01937 | | | | 0.00 | 0 | |
| Total IVC179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC179 | | | | | | | | | | 0.00 | 0 | |
| IVC180 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.33224 | | | | 0.00 | 0 | |
| Total IVC180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC180 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.92067 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.97231 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/09/2021 Spot Bond | | | | | 0.00000 | 100.46882 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.32776 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC185 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.05789 | | | | 0.00 | 0 | |
| Total IVC185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC185 | | | | | | | | | | 0.00 | 0 | |
| IVZ011 On 15/10/2020 Spot Bond | | | 3.80000 | 3.80000 | 3.80000 | 3.80000 | | | | 0.00 | 0 | |
| Total IVZ011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ011 | | | | | | | | | | 0.00 | 0 | |
| IVZ012 On 22/10/2020 Spot Bond | | | 3.80000 | 3.80000 | 3.80000 | 99.91678 | | | | 0.00 | 0 | |
| Total IVZ012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ012 | | | | | | | | | | 0.00 | 0 | |
| IVZ013 On 29/10/2020 Spot Bond | | | 3.80000 | 3.80000 | 3.80000 | 99.84408 | | | | 0.00 | 0 | |
| Total IVZ013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ013 | | | | | | | | | | 0.00 | 0 | |
| IVZ014 On 05/11/2020 Spot Bond | | | 3.80000 | 3.80000 | 3.80000 | 99.77148 | | | | 0.00 | 0 | |
| Total IVZ014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ014 | | | | | | | | | | 0.00 | 0 | |
| IVZ015 On 12/11/2020 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.69504 | | | | 0.00 | 0 | |
| Total IVZ015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ015 | | | | | | | | | | 0.00 | 0 | |
| IVZ016 On 19/11/2020 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.62171 | | | | 0.00 | 0 | |
| Total IVZ016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ016 | | | | | | | | | | 0.00 | 0 | |
| IVZ017 On 26/11/2020 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.54849 | | | | 0.00 | 0 | |
| Total IVZ017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ017 | | | | | | | | | | 0.00 | 0 | |
| IVZ018 On 03/12/2020 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.47537 | | | | 0.00 | 0 | |
| Total IVZ018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ018 | | | | | | | | | | 0.00 | 0 | |
| IVZ019 On 07/12/2020 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.43364 | | | | 0.00 | 0 | |
| Total IVZ019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ019 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|-----------------------|
| IVZ020 On 11/12/2020 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.39194 | | | | 0.00 | 0 | |
| Total IVZ020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ020 | | | | | | | | | | 0.00 | 0 | |
| IVZ021 On 07/01/2021 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.11139 | | | | 0.00 | 0 | |
| Total IVZ021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ021 | | | | | | | | | | 0.00 | 0 | |
| IVZ022 On 14/01/2021 Spot Bond | | | 3.85000 | 3.85000 | 3.85000 | 99.05961 | | | | 0.00 | 0 | |
| Total IVZ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ022 | | | | | | | | | | 0.00 | 0 | |
| IVZ023 On 21/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 180,000,000,000,000.00 | | 51,800,000,000 | 51,800,000,000 | 51,800,000,000 |
| Total IVZ023 SPOT | | | | | | | | 10,000,000,000,000.00 | | 51,800,000,000 | 51,800,000,000 | 51,800,000,000 |
| Total For IVZ023 | | | | | | | | 10,000,000,000,000.00 | | 51,800,000,000 | 51,800,000,000 | 51,800,000,000 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.50758 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.07043 | | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 6.96000 | 102.98942 | 6.96000 | 102.97017 | | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 98.71808 | | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 98.20982 | | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 97.92692 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|-----------------------|------------|
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 29/04/2022 Spot Bond | | | | | 0.00000 | 99.42949 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP016 On 19/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 970,000,000,000,000.00 | 49,700,000,000 | 32,700,000,000 | |
| Total KAP017 SPOT | | | | | | | | | 0,000,000,000,000.00 | 49,700,000,000 | 32,700,000,000 | |
| Total For KAP017 | | | | | | | | | 0,000,000,000,000.00 | 49,700,000,000 | 32,700,000,000 | |
| KAP017 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.46965 | | | 0.00 | 1,500,000,000 | 1,500,000,000 | |
| Total KAP11 SPOT | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 | |
| Total For KAP11 | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.48000 | 125.78559 | 8.48000 | 125.75721 | | | 0.00 | 0 | 0 | |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 | |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 94.67208 | | | 0.00 | 0 | 0 | |
| Total LBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK15 | | | | | | | | | 0.00 | 0 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 92.56676 | | | 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 | | | 6.44000 | 109.46253 | 6.44000 | 109.44357 | | | 0.00 | 0 | 0 | |
| Total LBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK20 | | | | | | | | | 0.00 | 0 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 93.65247 | | | 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 | | | 8.96000 | 104.64153 | 8.96000 | 104.61633 | | | 0.00 | 0 | 0 | |
| Total LBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK24 | | | | | | | | | 0.00 | 0 | 0 | |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 96.89280 | | | 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 | 94.05033 | | | 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 | | | 12.48500 | 95.28589 | 12.48500 | 95.25455 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.51000 | 104.02898 | 9.51000 | 104.00257 | | | | 0.00 | 0 | 60,000,00 |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 93.81326 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 91.42819 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.03609 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.13853 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 93.97199 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 93.56340 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 82.97304 | | | | 0.00 | 0 | |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.85802 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.01000 | 108.06730 | 6.01000 | 108.04973 | | | | 0.00 | 0 | 2,500,000,00 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.75932 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.23879 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 100.93424 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.39245 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 100.66152 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.73448 | | | | 0.00 | 0 | |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.46030 | | | | 0.00 | 0 | |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.71574 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LHL29 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.77577 | | | | 0.00 | 0 | |
| Total LHL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL29 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 101.70027 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.11186 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 101.14187 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.81101 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.84373 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.86827 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MAQ19 On 23/11/2020 Spot Bond | | | | | 0.00000 | 99.58121 | | | | 0.00 | 0 | |
| Total MAQ191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAQ191 | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.73878 | | | | 0.00 | 0 | 57,100,000,00 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 57,100,000,00 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 57,100,000,00 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.03469 | | | | 0.00 | 260,000,000 | 130,000,00 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,00 |
| Total For MBF061 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,00 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.62553 | | | | 0.00 | 0 | 800,000,00 |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.82121 | | | | 0.00 | 0 | 30,000,000,00 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000,00 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 30,000,000,00 |
| MBF06 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.50379 | | | | 0.00 | 1,500,000,000 | 1,250,000,00 |
| Total MBF066 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 1,250,000,00 |
| Total For MBF066 | | | | | | | | | | 0.00 | 1,500,000,000 | 1,250,000,00 |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.05326 | | | | 0.00 | 74,500,000,000 | 75,000,000,00 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 74,500,000,000 | 75,000,000,00 |
| Total For MBP038 | | | | | | | | | | 0.00 | 74,500,000,000 | 75,000,000,00 |
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.80521 | | | | 0.00 | 0 | |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.73524 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.07347 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------------|------------------------|
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/04/2021 Spot Bond | | | | | 0.00000 | 99.91511 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 99.90170 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.25348 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.39590 | | | | 0.00 | 1,580,000,000 | 56,800,000,000 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 1,580,000,000 | 56,800,000,000 |
| Total For MBP045 | | | | | | | | | | 0.00 | 1,580,000,000 | 56,800,000,000 |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.34471 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.68779 | | | | 0.00 | 0 | 25,000,000,000 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.25349 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.25921 | | | | 0.00 | 6,400,000,000 | 100,000,000,000 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 6,400,000,000 | 100,000,000,000 |
| Total For MBP049 | | | | | | | | | | 0.00 | 6,400,000,000 | 100,000,000,000 |
| MBP05: On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.70016 | | | | 0.00 | 197,200,000,000 | 100,000,000,000 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 197,200,000,000 | 100,000,000,000 |
| Total For MBP050 | | | | | | | | | | 0.00 | 197,200,000,000 | 100,000,000,000 |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.42970 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MMIG0: On 17/03/2021 Spot Bond | | | 4.78500 | 103.03343 | 4.78500 | 103.02018 | | | | 0.00 | 0 | |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| MMIG0 On 12/08/2025 Spot Bond | | | 7.43500 | 7.43500 | 7.43500 | 117.47106 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 5.52000 | 111.11052 | 5.52000 | 111.09407 | | | | 0.00 | 0 | 1,050,000,00 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 99.86320 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 97.40102 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 98.58572 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 8.04000 | 109.29674 | 8.04000 | 109.27321 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 99.96441 | | | | 0.00 | 0 | 2,950,000,00 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 2,950,000,00 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 2,950,000,00 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 99.77536 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 98.71051 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.39810 | | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.18760 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 98.38707 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.95350 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.99116 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.86480 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 98.72593 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 99.10254 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.60230 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.38741 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 101.94303 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 99.84267 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 7.99000 | 104.86874 | 7.99000 | 103.00947 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 99.82918 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 101.04805 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total MTNC22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC22 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MTNC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC23 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 100.84217 | | | | 0.00 | 0 | |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.82694 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.82694 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.71588 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/03/2026 Spot Bond | | | | | 0.00000 | 101.25690 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 100.40530 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.42007 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.54903 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.08751 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.36159 | | | | 0.00 | 164,998,800 | 82,499,400 |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 164,998,800 | 82,499,400 |
| Total For N7B25 | | | | | | | | | | 0.00 | 164,998,800 | 82,499,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.47329 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.56809 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.65513 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 5.58000 | 108.64747 | 5.58000 | 108.63122 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.06000 | 112.27129 | 6.06000 | 112.25308 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 8.92000 | 109.32029 | 8.92000 | 109.29437 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.65338 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.27457 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.13783 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 101.22166 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 101.15552 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK11 On 28/11/2020 Spot Bond | | | 5.17500 | 103.88557 | 5.17500 | 103.87092 | | | | 0.00 | 0 | |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interc |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total For NBK11A | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 5.36000 | 102.43366 | 5.36000 | 102.41894 | | | 0.00 | 0 | |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 100.80421 | 9.38000 | 100.77927 | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 5.62500 | 113.41601 | 5.62500 | 113.39864 | | 55,125,000,000.00 | | 9,800,000 | 4,900,000 |
| Total NBK13A SPOT | | | | | | | | 55,125,000,000.00 | | 9,800,000 | 4,900,000 |
| Total For NBK13A | | | | | | | | 55,125,000,000.00 | | 9,800,000 | 4,900,000 |
| NBK14 On 25/06/2021 Spot Bond | | | 4.48000 | 106.14585 | 4.48000 | 106.13301 | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 4.92500 | 106.50439 | 4.92500 | 106.49031 | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.04000 | 114.49441 | 6.04000 | 114.47589 | | | 0.00 | 0 | 3,240,000,000 |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | 3,240,000,000 |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | 3,240,000,000 |
| NBK17 On 22/04/2026 Spot Bond | | | 6.81000 | 114.16431 | 6.81000 | 114.14343 | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK19 On 01/06/2022 Spot Bond | | | 5.45500 | 110.08801 | 5.45500 | 110.07182 | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 6.80000 | 120.36352 | 6.80000 | 120.34153 | | 448,800,000,000.00 | | 66,000,000 | 16,500,000 |
| Total NBK20A SPOT | | | | | | | | 448,800,000,000.00 | | 66,000,000 | 16,500,000 |
| Total For NBK20A | | | | | | | | 448,800,000,000.00 | | 66,000,000 | 16,500,000 |
| NBK20 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.51988 | | | 0.00 | 0 | 1,430,000,000 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| NBK21 On 21/07/2027 Spot Bond | | | 7.84000 | 117.01795 | 7.84000 | 116.99350 | | 156,800,000,000.00 | | 20,000,000 | 10,000,000 |
| Total NBK21A SPOT | | | | | | | | 156,800,000,000.00 | | 20,000,000 | 10,000,000 |
| Total For NBK21A | | | | | | | | 156,800,000,000.00 | | 20,000,000 | 10,000,000 |
| NBK22 On 19/11/2022 Spot Bond | | | 5.44000 | 113.20161 | 5.44000 | 113.18510 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23 On 19/11/2025 Spot Bond | | | 6.52500 | 122.20862 | 6.52500 | 122.18730 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24 On 19/11/2027 Spot Bond | | | 7.56500 | 122.77920 | 7.56500 | 122.75443 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.96316 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25 On 17/02/2023 Spot Bond | | | 5.02000 | 5.02000 | 5.02000 | 114.06152 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.80822 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 26.52594 | 100.00000 | 26.46755 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.12419 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 7.75000 | 120.04671 | 7.75000 | 120.02190 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 4.95500 | 115.13572 | 4.95500 | 115.12040 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.90020 | | | | 0.00 | 120,000,000 | 60,000,00 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,00 |
| Total For NBK28B | | | | | | | | | | 0.00 | 120,000,000 | 60,000,00 |
| NBK29 On 31/07/2026 Spot Bond | | | 6.91000 | 119.16022 | 6.91000 | 119.13823 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|-------------------|
| NBK30 On 20/02/2024 Spot Bond | | | 5.58500 | 113.63858 | 5.58500 | 113.62157 | | | 592,010,000,000.00 | 106,000,000 | 26,500,00 |
| Total NBK30A SPOT | | | | | | | | | 592,010,000,000.00 | 106,000,000 | 26,500,00 |
| Total For NBK30A | | | | | | | | | 592,010,000,000.00 | 106,000,000 | 26,500,00 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.36002 | | | 0.00 | 0 | |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 5.71000 | 114.42449 | 5.71000 | 114.40699 | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | 0.00 | 0 | |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.27240 | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 101.28318 | | | 0.00 | 400,000,000 | 100,000,00 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,00 |
| Total For NBK34B | | | | | | | | | 0.00 | 400,000,000 | 100,000,00 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 103.44622 | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 102.72921 | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | 0.00 | 0 | |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.52802 | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 9.71500 | 9.71500 | 9.71500 | 68.85664 | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 104.71273 | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.38512 | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.95727 | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.00107 | | | | 0.00 | 0 | |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.04002 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.01254 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 103.53065 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 101.00633 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.49139 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.39158 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.35021 | | | | 0.00 | 0 | 29,000,00 |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 29,000,00 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 29,000,00 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.71687 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.52023 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.83364 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.54175 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 101.04067 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.24826 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.44611 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.15140 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.00074 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.65528 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.41259 | | | | 0.00 | 0 | |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 8.88500 | 106.00172 | 8.88500 | 105.97628 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.40879 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 8.92000 | 105.39201 | 8.92000 | 105.36661 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| Total For NCLN85 | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.41259 | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.41856 | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.42616 | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 103.60029 | | | 0.00 | 0 | 1,270,000,00 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 0 | 1,270,000,00 |
| Total For NEDT1A | | | | | | | | | 0.00 | 0 | 1,270,000,00 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 104.12592 | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | 0.00 | 0 | |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 100.00002 | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.56635 | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.93062 | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 102.91355 | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.29573 | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.51510 | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.30494 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.77746 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 99.07448 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 100.33379 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 105.42040 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 99.42596 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.55460 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 101.69281 | | | | 0.00 | 0 | 150,000,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 98.75649 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.80788 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 105.88194 | 13.50000 | 105.84436 | | | | 0.00 | 0 | |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 99.69556 | | | | 0.00 | 0 | |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 100.05747 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 99.86549 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.10926 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.68361 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 101.00372 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NHM014 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 100.64073 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 101.47147 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 26/02/2021 Spot Bond | | | | | 0.00000 | 100.86772 | | | | 0.00 | 0 | |
| Total NHM017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM017 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 101.08976 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 101.12671 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.72900 | 5.72900 | 5.72900 | 191.48359 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 4.71000 | 4.71000 | 4.71000 | 178.26827 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.74000 | 3.74000 | 3.74000 | 139.59912 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 102.14689 | | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 5.53000 | 5.53000 | 5.53000 | 95.86136 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.84500 | 3.84500 | 3.84500 | 139.01057 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 4.23500 | 4.23500 | 4.23500 | 136.84942 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 4.75000 | 4.75000 | 4.75000 | 177.79865 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 4.50000 | 180.85477 | 4.50000 | 180.75709 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.64500 | 94.49134 | 5.64500 | 94.43756 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.31528 | | | | 0.00 | 0 | 2,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total NN011 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| Total For NN011 | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 96.01673 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.41337 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 96.39653 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 129.44164 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 103.43257 | | | | 0.00 | 2,000,000,000 | 500,000.00 |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000.00 |
| Total For NN022 | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000.00 |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 103.56788 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.23266 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.82841 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 102.42280 | | | | 0.00 | 1,600,000,000 | 400,000.00 |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000.00 |
| Total For NN034 | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000.00 |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.24321 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.50664 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 101.63957 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.84216 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 102.02623 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 111.11167 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 101.18238 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 111.57649 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 110.71210 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.50497 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 103.99195 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 101.76921 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 98.70917 | | | | 0.00 | 0 | |
| Total NN056 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN056 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 103.04223 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 100.01897 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.53359 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 19/01/2021 Spot Bond | | | | | 0.00000 | 120.64000 | | | | 0.00 | 0 | |
| Total NNF011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF011 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 12/06/2025 Spot Bond | | | | | 0.00000 | 110.94583 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 104.40000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 104.39000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 15/07/2025 Spot Bond | | | | | 0.00000 | 106.10000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 07/07/2025 Spot Bond | | | | | 0.00000 | 104.96000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 21/09/2023 Spot Bond | | | | | 0.00000 | 101.44632 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 84.45261 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 84.45261 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 122.53445 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 103.34695 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.57240 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.81318 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.81781 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.81940 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.76584 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.61810 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 112.05637 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.88049 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.84224 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.68658 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 114.26387 | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.70940 | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 6.11000 | 117.31026 | 6.11000 | 117.29108 | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 3.43000 | 193.89366 | 3.43000 | 193.79466 | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 9.09000 | 122.59013 | 9.09000 | 122.56036 | | | 0.00 | 0 | |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 16.90134 | 100.00000 | 16.86394 | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 100.77793 | | | 0.00 | 0 | 500,000,00 |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | 500,000,00 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.00539 | | | 0.00 | 0 | |
| Total NTC22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC22 | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.93474 | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.44242 | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.59447 | | | 0.00 | 0 | |
| Total NTC25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC25 | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.72558 | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.45640 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.46301 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.35547 | | | | 0.00 | 0 | |
| Total NTC29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC29 | | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 100.56002 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 100.46896 | | | | 0.00 | 69,060,000,000 | 49,460,000,000 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 69,060,000,000 | 49,460,000,000 |
| Total For NTC32 | | | | | | | | | | 0.00 | 69,060,000,000 | 49,460,000,000 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.38528 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.31000 | 107.61481 | 5.31000 | 107.59924 | | | | 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 | | | 7.10000 | 115.31700 | 7.10000 | 115.29478 | | | | 0.00 | 0 | 1,530,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,530,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,530,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 5.51000 | 110.67317 | 5.51000 | 110.65656 | | | | 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 | | | 7.42500 | 116.99307 | 7.42500 | 116.96951 | | | | 0.00 | 0 | 910,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 910,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 910,000,000 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 99.04270 | | | | 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 | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.53249 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 100.54839 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.76261 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.14896 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 101.03426 | | | | 0.00 | 0 | |
| Total PMM54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 100.73427 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.86824 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.98269 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.99903 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.01537 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R186 On 21/12/2026 Spot Bond | | | 7.13500 | 120.01042 | 7.14000 | 119.96031 | | | 695,753,762,124,500.00 | 798,283,638,700 | 1,545,559,556,100 |
| Total R186 SPOT | | | | | | | | | 15,753,762,124,500.00 | 798,283,638,700 | 545,559,556,100 |
| Total For R186 | | | | | | | | | 15,753,762,124,500.00 | 798,283,638,700 | 545,559,556,100 |
| R197 On 07/12/2023 Spot Bond | | | 2.23500 | 314.62757 | 2.23000 | 314.52182 | | | 11,628,705,000,000.00 | 5,203,000,000 | 55,260,800,000 |
| Total R197 SPOT | | | | | | | | | 11,628,705,000,000.00 | 5,203,000,000 | 55,260,800,000 |
| Total For R197 | | | | | | | | | 11,628,705,000,000.00 | 5,203,000,000 | 55,260,800,000 |
| R202 On 07/12/2033 Spot Bond | | | 4.72000 | 211.86116 | 4.72900 | 211.55364 | | | 313,344,752,000,000.00 | 66,386,600,000 | 132,600,890,600 |
| Total R202 SPOT | | | | | | | | | 13,344,752,000,000.00 | 66,386,600,000 | 132,600,890,600 |
| Total For R202 | | | | | | | | | 13,344,752,000,000.00 | 66,386,600,000 | 132,600,890,600 |
| R2023 On 28/02/2023 Spot Bond | | | 4.46000 | 108.36033 | 4.46000 | 108.34713 | | | 626,739,763,722,000.00 | 140,524,610,700 | 668,101,199,200 |
| Total R2023 SPOT | | | | | | | | | 16,739,763,722,000.00 | 140,524,610,700 | 668,101,199,200 |
| Total For R2023 | | | | | | | | | 16,739,763,722,000.00 | 140,524,610,700 | 668,101,199,200 |
| R2030 On 31/01/2030 Spot Bond | | | 9.41500 | 93.10861 | 9.41500 | 93.08533 | | | 029,895,047,263,000.00 | 1,808,804,572,200 | 2,269,385,302,400 |
| Total R2030 SPOT | | | | | | | | | 29,895,047,263,000.00 | 808,804,572,200 | 269,385,302,400 |
| Total For R2030 | | | | | | | | | 29,895,047,263,000.00 | 808,804,572,200 | 269,385,302,400 |
| R2032 On 31/03/2032 Spot Bond | | | 10.42000 | 86.12963 | 10.42000 | 86.10560 | | | 643,038,090,170,000.00 | 253,650,488,500 | 733,710,319,900 |
| Total R2032 SPOT | | | | | | | | | 13,038,090,170,000.00 | 253,650,488,500 | 733,710,319,900 |
| Total For R2032 | | | | | | | | | 13,038,090,170,000.00 | 253,650,488,500 | 733,710,319,900 |
| R2035 On 28/02/2035 Spot Bond | | | 11.19000 | 84.84473 | 11.19000 | 84.81922 | | | 766,063,565,968,000.00 | 247,190,667,200 | 1,163,377,791,100 |
| Total R2035 SPOT | | | | | | | | | 16,063,565,968,000.00 | 247,190,667,200 | 163,377,791,100 |
| Total For R2035 | | | | | | | | | 16,063,565,968,000.00 | 247,190,667,200 | 163,377,791,100 |
| R2037 On 31/01/2037 Spot Bond | | | 11.48000 | 80.10097 | 11.48000 | 80.07668 | | | 014,346,422,560,000.00 | 523,897,772,000 | 1,743,808,282,000 |
| Total R2037 SPOT | | | | | | | | | 14,346,422,560,000.00 | 523,897,772,000 | 743,808,282,000 |
| Total For R2037 | | | | | | | | | 14,346,422,560,000.00 | 523,897,772,000 | 743,808,282,000 |
| R2040 On 31/01/2040 Spot Bond | | | 11.64000 | 81.82973 | 11.64000 | 81.80457 | | | 787,707,101,928,000.00 | 325,404,390,200 | 1,124,042,994,800 |
| Total R2040 SPOT | | | | | | | | | 17,707,101,928,000.00 | 325,404,390,200 | 124,042,994,800 |
| Total For R2040 | | | | | | | | | 17,707,101,928,000.00 | 325,404,390,200 | 124,042,994,800 |
| R2044 On 31/01/2044 Spot Bond | | | 11.70500 | 78.43663 | 11.70500 | 78.41240 | | | 411,660,491,286,000.00 | 376,903,929,200 | 1,205,317,100,000 |
| Total R2044 SPOT | | | | | | | | | 11,660,491,286,000.00 | 376,903,929,200 | 205,317,100,000 |
| Total For R2044 | | | | | | | | | 11,660,491,286,000.00 | 376,903,929,200 | 205,317,100,000 |
| R2048 On 28/02/2048 Spot Bond | | | 11.66000 | 77.35010 | 11.66000 | 77.32589 | | | 159,801,861,464,000.00 | 699,811,480,400 | 1,647,993,200,000 |
| Total R2048 SPOT | | | | | | | | | 19,801,861,464,000.00 | 699,811,480,400 | 647,993,200,000 |
| Total For R2048 | | | | | | | | | 19,801,861,464,000.00 | 699,811,480,400 | 647,993,200,000 |
| R208 On 31/03/2021 Spot Bond | | | 3.50000 | 101.79371 | 3.47500 | 101.79529 | | | 591,500,000,000,000.00 | 169,000,000,000 | 632,791,359,400 |
| Total R208 SPOT | | | | | | | | | 11,500,000,000,000.00 | 169,000,000,000 | 632,791,359,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For R208 | | | | | | | | | 11,500,000,000,000.00 | 169,000,000,000 | 532,791,359,40 |
| R209 On 31/03/2036 Spot Bond | | | 10.98000 | 65.52229 | 10.99500 | 65.42211 | | | 256,771,902,294,000.00 | 843,057,550,300 | 702,619,593,20 |
| Total R209 SPOT | | | | | | | | | 16,771,902,294,000.00 | 843,057,550,300 | 702,619,593,20 |
| Total For R209 | | | | | | | | | 16,771,902,294,000.00 | 843,057,550,300 | 702,619,593,20 |
| R210 On 31/03/2028 Spot Bond | | | 4.00000 | 186.94211 | 4.00000 | 186.84366 | | | 404,800,000,000.00 | 101,200,000 | 43,567,300,00 |
| Total R210 SPOT | | | | | | | | | 404,800,000,000.00 | 101,200,000 | 43,567,300,00 |
| Total For R210 | | | | | | | | | 404,800,000,000.00 | 101,200,000 | 43,567,300,00 |
| R212 On 31/01/2022 Spot Bond | | | 0.89000 | 170.23570 | 0.89000 | 170.16048 | | | 56,073,293,000,000.00 | 63,003,700,000 | 52,613,100,00 |
| Total R212 SPOT | | | | | | | | | 16,073,293,000,000.00 | 63,003,700,000 | 52,613,100,00 |
| Total For R212 | | | | | | | | | 16,073,293,000,000.00 | 63,003,700,000 | 52,613,100,00 |
| R213 On 28/02/2031 Spot Bond | | | 9.90500 | 82.39203 | 9.90000 | 82.39795 | | | 604,319,855,408,500.00 | 61,011,595,700 | 578,894,657,10 |
| Total R213 SPOT | | | | | | | | | 14,319,855,408,500.00 | 61,011,595,700 | 578,894,657,10 |
| Total For R213 | | | | | | | | | 14,319,855,408,500.00 | 61,011,595,700 | 578,894,657,10 |
| R214 On 28/02/2041 Spot Bond | | | 11.36000 | 62.60827 | 11.36000 | 62.58916 | | | 852,630,834,112,000.00 | 251,111,869,200 | 755,776,421,30 |
| Total R214 SPOT | | | | | | | | | 16,630,834,112,000.00 | 251,111,869,200 | 755,776,421,30 |
| Total For R214 | | | | | | | | | 16,630,834,112,000.00 | 251,111,869,200 | 755,776,421,30 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.91508 | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.69076 | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.15559 | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.05354 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.44079 | | | 0.00 | 0 | 1,000,000,00 |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 98.86557 | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.87861 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.34671 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 99.60947 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 98.76768 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.22192 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.36265 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.38097 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.27507 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 97.55677 | | | | 0.00 | 0 | 4,000,000.00 |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.08095 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.91737 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.78166 | | | | 0.00 | 0 | |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC50 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 100.55093 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.15897 | | | | 0.00 | 0 | |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/03/2021 Spot Bond | | | | | 0.00000 | 100.55869 | | | | 0.00 | 0 | 200,000,00 |
| Total RED141 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For RED141 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.70723 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.97889 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.13927 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.19858 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.00068 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.00088 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.97804 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.08272 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 99.01258 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.28966 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | |
| RW21 On 21/04/2021 Spot Bond | | | 5.25000 | 102.28515 | 5.25000 | 102.27067 | | | | 0.00 | 0 | |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 6.11000 | 112.99584 | 6.11000 | 112.97726 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.77000 | 95.81633 | 11.77000 | 95.78640 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 99.91434 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 5.73000 | 113.36607 | 5.73000 | 113.34867 | | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | | 0.00 | 0 | |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 100.62019 | | | | 0.00 | 0 | 530,000,000 |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | 530,000,000 |
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | 530,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 5.53000 | 103.19267 | 5.53000 | 103.17729 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-------------------|
| Total SBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK26 | | | | | | | | | | 0.00 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.12399 | | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.26186 | | | | 0.00 | 0 | 400,000,00 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| SBS19 On 23/06/2021 Spot Bond | | | 4.25000 | 107.20205 | 4.25000 | 107.18974 | | | | 0.00 | 0 | |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 6.30000 | 121.69592 | 6.30000 | 121.67542 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 105.96621 | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total For SBS21 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| SBS27 On 20/02/2024 Spot Bond | | | 5.06500 | 117.02624 | 5.06500 | 117.01034 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 6.40000 | 111.64569 | 6.40000 | 111.62659 | | | 1,920,000,000,000.00 | 0.00 | 300,000,000 | 150,000,00 |
| Total SBS3 SPOT | | | | | | | | | 1,920,000,000,000.00 | 0.00 | 300,000,000 | 150,000,00 |
| Total For SBS3 | | | | | | | | | 1,920,000,000,000.00 | 0.00 | 300,000,000 | 150,000,00 |
| SBS31 On 12/06/2027 Spot Bond | | | 6.87500 | 118.77387 | 6.87500 | 118.75194 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 5.38500 | 117.29826 | 5.38500 | 117.28104 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 5.64000 | 114.97783 | 5.64000 | 114.96046 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.17000 | 112.04595 | 8.17000 | 112.02156 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| SBS4 On 16/11/2021 Spot Bond | | | 3.86500 | 108.59576 | 3.86500 | 108.58447 | | | | 0.00 | 0 | |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.02056 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For SBS40 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| SBS41 On 12/11/2022 Spot Bond | | | 4.36000 | 115.33182 | 4.36000 | 115.31830 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 6.02000 | 124.55215 | 6.02000 | 124.53207 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.00500 | 125.69534 | 7.00500 | 125.67182 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.32897 | | | | 0.00 | 0 | 400,000,000 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| SBS46 On 15/02/2023 Spot Bond | | | 4.47500 | 115.36510 | 4.47500 | 115.35123 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 103.15586 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.56041 | | | | 0.00 | 0 | 40,000,000 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| SBS50 On 31/01/2022 Spot Bond | | | 3.96500 | 108.85563 | 3.96500 | 108.84402 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 5.02500 | 5.02500 | 5.02500 | 116.32087 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 104.44662 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 105.29233 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 102.02306 | | | | 0.00 | 0 | |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | |
| SBS56 On 12/06/2022 Spot Bond | | | 4.14000 | 110.74221 | 4.14000 | 110.72981 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.92551 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 104.47420 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.76546 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.80492 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.00582 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 103.50175 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.18553 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.99021 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.88714 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|----------------------|--------------------|---------------------|
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.52085 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.67801 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.63000 | 311.11423 | 2.63000 | 310.96204 | | | 52,600,000,000.00 | | 20,000,000 | 701,100,00 |
| Total SBSI11 SPOT | | | | | | | | | 52,600,000,000.00 | | 20,000,000 | 701,100,00 |
| Total For SBSI11 | | | | | | | | | 52,600,000,000.00 | | 20,000,000 | 701,100,00 |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.47900 | 5.47900 | 5.47900 | 196.27361 | | | 0.00 | | 0 | |
| Total SBSI14 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBSI14 | | | | | | | | | 0.00 | | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 104.41134 | | | 0.00 | | 500,000,000 | 250,000,00 |
| Total SBT101 SPOT | | | | | | | | | 0.00 | | 500,000,000 | 250,000,00 |
| Total For SBT101 | | | | | | | | | 0.00 | | 500,000,000 | 250,000,00 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.09883 | | | 0.00 | | 0 | 2,886,900,00 |
| Total SBT102 SPOT | | | | | | | | | 0.00 | | 0 | 2,886,900,00 |
| Total For SBT102 | | | | | | | | | 0.00 | | 0 | 2,886,900,00 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.12599 | | | 0.00 | | 0 | 820,000,00 |
| Total SBT103 SPOT | | | | | | | | | 0.00 | | 0 | 820,000,00 |
| Total For SBT103 | | | | | | | | | 0.00 | | 0 | 820,000,00 |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.43106 | | | 0.00 | 1,200,000,000 | 600,000,00 | |
| Total SBT104 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,00 | |
| Total For SBT104 | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,00 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 104.01472 | | | 0.00 | | 0 | 300,000,00 |
| Total SBT201 SPOT | | | | | | | | | 0.00 | | 0 | 300,000,00 |
| Total For SBT201 | | | | | | | | | 0.00 | | 0 | 300,000,00 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 97.13826 | | | 0.00 | | 0 | |
| Total SBT202 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBT202 | | | | | | | | | 0.00 | | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.56000 | 114.59655 | 6.56000 | 114.57634 | | | 0.00 | | 0 | |
| Total SBT203 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBT203 | | | | | | | | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.04674 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.30666 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 100.54304 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.16528 | | | | 0.00 | 0 | |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 100.16855 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 98.48592 | | | | 0.00 | 0 | |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.54240 | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| Total For SLI4 | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.94162 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.85752 | | | | 0.00 | 0 | |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.90208 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.11974 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.98459 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.98798 | | | | 0.00 | 0 | |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.99663 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.91072 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.14267 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.06186 | | | | 0.00 | 0 | |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.09974 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.99609 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.79536 | | | | 0.00 | 0 | 20,000,00 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| SNT03 On 12/04/2023 Spot Bond | | | 6.31000 | 112.60110 | 6.31000 | 112.58189 | | | | 0.00 | 0 | 4,050,000,00 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 4,050,000,00 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 4,050,000,00 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.79569 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 99.34506 | | | | 0.00 | 0 | 2,970,000,00 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 2,970,000,00 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 2,970,000,00 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.05030 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.57152 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.79507 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.85907 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.30765 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.47525 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.52189 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.59258 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.27862 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.16061 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| SPGC0 On 15/10/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPGC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC01 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.69665 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.12500 | 101.07587 | 5.12500 | 101.06200 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.12500 | 101.07587 | 5.12500 | 101.06200 | | | | 0.00 | 0 | 20,000,00 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| SSN01 On 31/01/2025 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 135.94675 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 7.11500 | 120.11892 | 7.11500 | 120.09598 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 9.39000 | 85.33364 | 9.39000 | 85.31202 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 97.04769 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 17/11/2020 Spot Bond | | | | | 0.00000 | 100.94516 | | | | 0.00 | 0 | |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.79391 | | | | 0.00 | 0 | |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 102.12956 | | | | 0.00 | 0 | |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.08435 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| Total For SSN040 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 5.86000 | 110.80610 | 5.86000 | 110.78852 | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.48000 | 96.54308 | 5.48000 | 96.48856 | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.52178 | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.34514 | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.72643 | | | 0.00 | 0 | 2,500,000,00 |
| Total SSN047 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For SSN047 | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| SSN05 On 08/12/2023 Spot Bond | | | 3.26000 | 3.26000 | 3.26000 | 305.45556 | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2020 Spot Bond | | | | | 0.00000 | 99.91642 | | | 0.00 | 0 | |
| Total SSN052 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN052 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 99.90222 | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.14446 | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total SSN057 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN057 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SSN058 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN058 | | | | | | | | | 0.00 | 0 | |
| SSN06 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.16690 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 31/03/2028 Spot Bond | | | 5.22000 | 5.22000 | 5.22000 | 172.38490 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN061 On 31/01/2025 Spot Bond | | | 3.78500 | 3.78500 | 3.78500 | 139.34654 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN062 On 31/01/2038 Spot Bond | | | 5.68000 | 5.68000 | 5.68000 | 94.00938 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN063 On 31/03/2029 Spot Bond | | | 5.04000 | 5.04000 | 5.04000 | 93.67671 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN064 On 31/03/2028 Spot Bond | | | 5.18000 | 5.18000 | 5.18000 | 172.83825 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN065 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.77401 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.75843 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN069 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.72012 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.49281 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN073 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.47987 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN074 On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN07(On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07(On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.40657 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07(On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.08651 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN07(On 31/07/2021 Spot Bond | | | | | 0.00000 | 79.91400 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.80829 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.54770 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.14508 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 07/12/2033 Spot Bond | | | 5.60400 | 5.60400 | 5.60400 | 193.86037 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.08052 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09(On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.10896 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.10723 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.62159 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.81005 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.64227 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/01/2030 Spot Bond | | | 10.08000 | 89.38619 | 10.08000 | 89.36231 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 28/11/2021 Spot Bond | | | | | 0.00000 | 100.64928 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.49760 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.16000 | 103.84841 | 8.16000 | 103.82559 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.84650 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 104.37595 | 8.55000 | 104.35220 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.58277 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T15OM On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.70811 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total T15OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T15OM4 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.71778 | | | | 0.00 | 0 | |
| Total T16OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM2 | | | | | | | | | | 0.00 | 0 | |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 99.89779 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.06064 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS148 On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.69377 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS149 On 31/10/2021 Spot Bond | | | | | 0.00000 | 101.07610 | | | | 0.00 | 0 | 25,000,000,00 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.65930 | | | | 0.00 | 0 | |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.19059 | | | | 0.00 | 0 | |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 99.78274 | | | | 0.00 | 640,000,000 | 12,000,000,00 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 640,000,000 | 12,000,000,00 |
| Total For TFS154 | | | | | | | | | | 0.00 | 640,000,000 | 12,000,000,00 |
| TFS155 On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.44632 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.75206 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.60021 | | | | 0.00 | 0 | 50,000,000,00 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,00 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 50,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.18558 | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.94768 | | | 0.00 | 680,000,000 | 12,600,000,00 |
| Total TFS159 SPOT | | | | | | | | | 0.00 | 680,000,000 | 12,600,000,00 |
| Total For TFS159 | | | | | | | | | 0.00 | 680,000,000 | 12,600,000,00 |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.65382 | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.18339 | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 99.92632 | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 99.96335 | | | 0.00 | 200,000,000 | 2,000,000,00 |
| Total TFS164 SPOT | | | | | | | | | 0.00 | 200,000,000 | 2,000,000,00 |
| Total For TFS164 | | | | | | | | | 0.00 | 200,000,000 | 2,000,000,00 |
| TFS165 On 15/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 29,200,000,00 |
| Total TFS165 SPOT | | | | | | | | | 0.00 | 0 | 29,200,000,00 |
| Total For TFS165 | | | | | | | | | 0.00 | 0 | 29,200,000,00 |
| TFS16€ On 15/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 71,000,000,00 |
| Total TFS166 SPOT | | | | | | | | | 0.00 | 0 | 71,000,000,00 |
| Total For TFS166 | | | | | | | | | 0.00 | 0 | 71,000,000,00 |
| TH10A On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.86901 | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 4.85500 | 109.64875 | 4.85500 | 109.63446 | | 2,524,600,000,000.00 | 520,000,000 | 130,000,00 | |
| Total TH14A4 SPOT | | | | | | | | 2,524,600,000,000.00 | 520,000,000 | 130,000,00 | |
| Total For TH14A4 | | | | | | | | 2,524,600,000,000.00 | 520,000,000 | 130,000,00 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.55002 | | | 0.00 | 0 | |
| Total TH14A7 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 5.01500 | 108.38441 | 5.01500 | 108.36982 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.96708 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.13004 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.89956 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.57368 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.64804 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.99600 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.52864 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.83540 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.48758 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.80108 | | | | 0.00 | 0 | |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.81665 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | |
| TH15A2 On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 104.01199 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A3 On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.81149 | | | | 0.00 | 0 | |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | |
| TH15A4 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.68857 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A5 On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.77569 | | | | 0.00 | 0 | |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | |
| TH15A7 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.79185 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A8 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.86585 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.24803 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.33310 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15B3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.94143 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.50942 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.90284 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.84240 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.80637 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.24503 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.76770 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.79828 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | 8.49000 | 101.36490 | 8.49000 | 101.34200 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.80471 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.80633 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.83690 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.89480 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.88676 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.96394 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.23218 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.36856 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.61081 | | | | 0.00 | 0 | |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.31629 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 5.60000 | 107.15729 | 5.60000 | 107.14094 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 6.76000 | 110.63719 | 6.76000 | 110.61687 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.73857 | | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.80389 | | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 7.59000 | 106.25542 | 7.59000 | 106.23380 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 99.27263 | | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 99.89346 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|---------------------|
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.54095 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.98134 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.46000 | 116.72289 | 6.46000 | 116.70273 | | | 480,624,000,000.00 | | 74,400,000 | 1,479,600,00 |
| Total TN23 SPOT | | | | | | | | | 480,624,000,000.00 | | 74,400,000 | 1,479,600,00 |
| Total For TN23 | | | | | | | | | 480,624,000,000.00 | | 74,400,000 | 1,479,600,00 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 23.14742 | 100.00000 | 23.09647 | | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.55000 | 105.27500 | 8.55000 | 105.25105 | | | | 0.00 | 0 | 9,587,100,00 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 9,587,100,00 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 9,587,100,00 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.68994 | 100.00000 | 12.66200 | | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 8.98000 | 103.42180 | 8.98000 | 103.39711 | | | | 0.00 | 0 | 5,235,900,00 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 5,235,900,00 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 5,235,900,00 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.92977 | 100.00000 | 12.90131 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.12500 | 96.60033 | 11.12500 | 96.57160 | | | | 0.00 | 0 | 2,550,000,00 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 2,550,000,00 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 2,550,000,00 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 117.26556 | 8.00000 | 117.24029 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.97500 | 84.55992 | 12.97500 | 84.53072 | | | | 0.00 | 0 | 5,480,000,00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 5,480,000,00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 5,480,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 100.31693 | 10.75000 | 100.28808 | | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 109.91600 | 10.00000 | 109.88600 | | | | 0.00 | 0 | |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | |
| TPDA0 On 30/11/2020 Spot Bond | | | 5.87000 | 104.06632 | 5.87000 | 104.04970 | | | | 0.00 | 0 | |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.56474 | | | | 0.00 | 0 | |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.58849 | | | | 0.00 | 0 | |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.91649 | | | | 0.00 | 0 | |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.72609 | | | | 0.00 | 0 | |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.97208 | | | | 0.00 | 0 | |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.97208 | | | | 0.00 | 0 | |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.90673 | | | | 0.00 | 0 | |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.47384 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 5.57000 | 110.56536 | 5.57000 | 110.54885 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.89772 | | | | 0.00 | 0 | |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.91834 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.20569 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.86711 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 99.71017 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.08370 | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| TRA4A: On 13/04/2024 Spot Bond | | | 5.86000 | 110.18206 | 5.86000 | 110.61542 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.07932 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.08370 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.62000 | 100.16243 | 8.62000 | 100.13921 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 96.75470 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.10063 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TSP24C On 12/11/2020 Spot Bond | | | | | 0.00000 | 99.51323 | | | | 0.00 | 0 | |
| Total TSP240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP240 | | | | | | | | | | 0.00 | 0 | |
| TSP24C On 04/03/2021 Spot Bond | | | | | 0.00000 | 97.43471 | | | | 0.00 | 0 | |
| Total TSP243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP243 | | | | | | | | | | 0.00 | 0 | |
| TSP24C On 18/03/2021 Spot Bond | | | | | 0.00000 | 97.24114 | | | | 0.00 | 0 | |
| Total TSP244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP24E On 08/04/2021 Spot Bond | | | | | 0.00000 | 96.98249 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP24E On 22/10/2020 Spot Bond | | | | | 0.00000 | 99.95192 | | | | 0.00 | 0 | |
| Total TSP246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP246 | | | | | | | | | | 0.00 | 0 | |
| TSP24I On 22/04/2021 Spot Bond | | | | | 0.00000 | 97.10444 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP24E On 21/07/2021 Spot Bond | | | | | 0.00000 | 96.45146 | | | | 0.00 | 0 | |
| Total TSP248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP248 | | | | | | | | | | 0.00 | 0 | |
| TSP24C On 22/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSP249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP249 | | | | | | | | | | 0.00 | 0 | |
| TSP25C On 06/09/2021 Spot Bond | | | | | 0.00000 | 96.20133 | | | | 0.00 | 0 | |
| Total TSP250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP250 | | | | | | | | | | 0.00 | 0 | |
| TSP25I On 16/09/2021 Spot Bond | | | | | 0.00000 | 96.30566 | | | | 0.00 | 0 | |
| Total TSP251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP251 | | | | | | | | | | 0.00 | 0 | |
| TSP25C On 09/04/2021 Spot Bond | | | | | 0.00000 | 98.14831 | | | | 0.00 | 0 | |
| Total TSP252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP252 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.29916 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.68827 | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.74462 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF02 On 24/10/2024 Spot Bond | | | | | 0.00000 | 99.88249 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 16/10/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC343 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.98775 | | | | 0.00 | 0 | |
| Total TWC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC344 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 28/10/2020 Spot Bond | | | | | 0.00000 | 102.55945 | | | | 0.00 | 0 | |
| Total TWC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC345 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 06/11/2020 Spot Bond | | | | | 0.00000 | 102.11066 | | | | 0.00 | 0 | |
| Total TWC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC346 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 13/11/2020 Spot Bond | | | | | 0.00000 | 102.11066 | | | | 0.00 | 0 | |
| Total TWC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC347 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 24/11/2020 Spot Bond | | | | | 0.00000 | 100.57284 | | | | 0.00 | 0 | |
| Total TWC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC348 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 07/12/2020 Spot Bond | | | | | 0.00000 | 100.44209 | | | | 0.00 | 0 | |
| Total TWC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC349 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 11/12/2020 Spot Bond | | | | | 0.00000 | 100.39635 | | | | 0.00 | 0 | |
| Total TWC350 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|------------|
| Total For TWC350 | | | | | | | | | 0.00 | 0 | |
| TWC35 On 12/01/2021 Spot Bond | | | | | 0.00000 | 100.11295 | | | 0.00 | 0 | |
| Total TWC351 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC351 | | | | | | | | | 0.00 | 0 | |
| TWC35 On 19/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 750,000,000,000,000.00 | 57,500,000,000 | 46,600,000,00 | |
| Total TWC352 SPOT | | | | | | | | 50,000,000,000,000.00 | 57,500,000,000 | 46,600,000,00 | |
| Total For TWC352 | | | | | | | | 50,000,000,000,000.00 | 57,500,000,000 | 46,600,000,00 | |
| UG21 On 02/03/2021 Spot Bond | | | 6.27000 | 102.99684 | 6.27000 | 102.97955 | | 0.00 | 0 | 0 | |
| Total UG21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For UG21 | | | | | | | | 0.00 | 0 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.29000 | 109.67027 | 9.29000 | 109.64276 | | 0.00 | 0 | 0 | |
| Total UG26 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For UG26 | | | | | | | | 0.00 | 0 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 99.74718 | | 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 | 99.93956 | | 0.00 | 0 | 0 | |
| Total VKE11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE11 | | | | | | | | 0.00 | 0 | 0 | |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 101.27124 | | 0.00 | 0 | 0 | |
| Total VKE12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE12 | | | | | | | | 0.00 | 0 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.79160 | | 0.00 | 0 | 0 | |
| Total VKE13 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE13 | | | | | | | | 0.00 | 0 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.82697 | | 0.00 | 0 | 0 | |
| Total VKE14 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE14 | | | | | | | | 0.00 | 0 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.88335 | | 0.00 | 0 | 0 | |
| Total VKE15 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE15 | | | | | | | | 0.00 | 0 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.91933 | | 0.00 | 0 | 0 | |
| Total VKE16 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE16 | | | | | | | | 0.00 | 0 | 0 | |
| VRI875 On 28/10/2020 Spot Bond | | | | | 0.00000 | 100.96462 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|-----------------------|
| Total VRI875 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VRI875 | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.28864 | | | | 0.00 | 0 | |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 99.79216 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| WSP5 On 28/05/2021 Spot Bond | | | 4.38000 | 106.27140 | 4.38000 | 106.25889 | | | | 0.00 | 0 | |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | |
| WSP5/I On 28/05/2021 Spot Bond | | | 100.00000 | 68.05892 | 100.00000 | 67.90911 | | | | 0.00 | 0 | |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 84,572,867,211,509,000.00 | 501,059,910,000 | 556,756,083,60 |
| Total for SPOT : | | | | | | | | | | 84,572,867,211,509,000.00 | 501,059,910,000 | 556,756,083,60 |
| Total Futures | | | | | | | | | | 84 572 869 118 404 700.00 | 501,059,930,316 | 556,757,119,64 |
| Total Options | | | | | | | | | | 0.00 | 0 | 228,55 |
| Grand Total: | | | | | | | | | | 84,572,869,118,404,700.00 | 501,059,930,316 | 556,757,348,15 |