



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2020

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 06/08/2020 | Bond Future | | | 12.05801 | 73.40105 | 12.13110 | 73.03307 | | | 0.00 | 0 | 35 |
| ES33 | On | 05/11/2020 | Bond Future | | | 12.32993 | 70.38771 | 12.40501 | 70.02171 | | | 0.00 | 0 | |
| ES33 | On | 04/02/2021 | Bond Future | | | 12.61134 | 71.18536 | 12.68627 | 70.83186 | | | 0.00 | 0 | |
| ES33 | On | 06/05/2021 | Bond Future | | | 12.89802 | 68.23016 | 12.97186 | 67.89290 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 06/08/2020 | Bond Future | | | 12.49083 | 72.85434 | 12.54877 | 72.53529 | | | 0.00 | 0 | 4,9 |
| ES42 | On | 05/11/2020 | Bond Future | | | 12.75539 | 69.35148 | 12.81498 | 69.03505 | | | 0.00 | 0 | |
| ES42 | On | 04/02/2021 | Bond Future | | | 13.02088 | 70.13820 | 13.08006 | 69.83480 | | | 0.00 | 0 | |
| ES42 | On | 06/05/2021 | Bond Future | | | 13.30215 | 66.68916 | 13.36014 | 66.40269 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,91 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,91 |
| I2025 | On | 06/08/2020 | Bond Future | | | 137.40205 | 137.40205 | 137.43175 | 137.43175 | | | 0.00 | 0 | 6,0 |
| I2025 | On | 05/11/2020 | Bond Future | | | 138.85943 | 138.85943 | 138.90090 | 138.90090 | | | 0.00 | 0 | |
| I2025 | On | 04/02/2021 | Bond Future | | | 138.95948 | 138.95948 | 139.03407 | 139.03407 | | | 0.00 | 0 | |

an
est

50
0
0
0

50

50

19

0

0

0

19

19

43

0

0

):50

| 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 | 06/05/2021 | Bond Future | | | 140.59488 | 140.59488 | 140.71112 | 140.71112 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | | 0.00 | 0 | 6,04 |
| Total For I2025 | | | | | | | | | | | | | 0.00 | 0 | 6,04 |
| I2029 | On | 06/08/2020 | Bond Future | | | 97.80222 | 97.80222 | 97.85971 | 97.85971 | | | | 0.00 | 0 | 4,96 |
| I2029 | On | 05/11/2020 | Bond Future | | | 97.71664 | 97.71664 | 97.78279 | 97.78279 | | | | 0.00 | 0 | 1,20 |
| I2029 | On | 04/02/2021 | Bond Future | | | 98.84692 | 98.84692 | 98.93689 | 98.93689 | | | | 0.00 | 0 | |
| I2029 | On | 06/05/2021 | Bond Future | | | 98.87267 | 98.87267 | 98.99259 | 98.99259 | | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | | 0.00 | 0 | 6,16 |
| Total For I2029 | | | | | | | | | | | | | 0.00 | 0 | 6,16 |
| I2033 | On | 06/08/2020 | Bond Future | | | 92.42504 | 92.42504 | 92.39362 | 92.39362 | | | | 0.00 | 0 | 12,37 |
| I2033 | On | 05/11/2020 | Bond Future | | | 92.20847 | 92.20847 | 92.18431 | 92.18431 | | | | 0.00 | 0 | |
| I2033 | On | 04/02/2021 | Bond Future | | | 93.27495 | 93.27495 | 93.27219 | 93.27219 | | | | 0.00 | 0 | |
| I2033 | On | 06/05/2021 | Bond Future | | | 93.15852 | 93.15852 | 93.18289 | 93.18289 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | | 0.00 | 0 | 12,37 |
| Total For I2033 | | | | | | | | | | | | | 0.00 | 0 | 12,37 |
| I2038 | On | 06/08/2020 | Bond Future | | | 102.75870 | 102.75870 | 102.63936 | 102.63936 | | | | 0.00 | 0 | 10,80 |
| I2038 | On | 05/11/2020 | Bond Future | | | 103.84861 | 103.84861 | 103.73643 | 103.73643 | | | | 0.00 | 0 | 1,66 |
| I2038 | On | 04/02/2021 | Bond Future | | | 103.35567 | 103.35567 | 103.26651 | 103.26651 | | | | 0.00 | 0 | |
| I2038 | On | 06/05/2021 | Bond Future | | | 104.57227 | 104.57227 | 104.51242 | 104.51242 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | | 0.00 | 0 | 12,46 |
| Total For I2038 | | | | | | | | | | | | | 0.00 | 0 | 12,46 |
| I2046 | On | 06/08/2020 | Bond Future | | | 92.21404 | 92.21404 | 91.69750 | 91.69750 | | | | 0.00 | 0 | 12,38 |
| I2046 | On | 05/11/2020 | Bond Future | | | 91.42781 | 91.42781 | 90.91309 | 90.91309 | | | | 0.00 | 0 | 3,97 |
| I2046 | On | 04/02/2021 | Bond Future | | | 92.48545 | 92.48545 | 91.98638 | 91.98638 | | | | 0.00 | 0 | |
| I2046 | On | 06/05/2021 | Bond Future | | | 91.78659 | 91.78659 | 91.30851 | 91.30851 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | | 0.00 | 0 | 16,35 |
| Total For I2046 | | | | | | | | | | | | | 0.00 | 0 | 16,35 |
| I2050 | On | 06/08/2020 | Bond Future | | | 92.68080 | 92.68080 | 92.44549 | 92.44549 | | | | 0.00 | 0 | 14,57 |
| I2050 | On | 05/11/2020 | Bond Future | | | 93.66370 | 93.66370 | 93.43370 | 93.43370 | | | | 0.00 | 0 | 2,56 |
| I2050 | On | 04/02/2021 | Bond Future | | | 92.85949 | 92.85949 | 92.64872 | 92.64872 | | | | 0.00 | 0 | |
| I2050 | On | 06/05/2021 | Bond Future | | | 93.95266 | 93.95266 | 93.76655 | 93.76655 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | | 0.00 | 0 | 17,16 |
| Total For I2050 | | | | | | | | | | | | | 0.00 | 0 | 17,16 |
| R186 | On | 06/08/2020 | Bond Future | | | 7.47789 | 116.54557 | 7.62060 | 115.77071 | | 9.09 | 1,663,105,283.90 | | 14,270 | 72,94 |
| R186 | On | 05/11/2020 | Bond Future | | | 7.65246 | 117.75315 | 7.80131 | 116.97983 | | 10.15 | 1,677,982,387.50 | | 14,250 | 14,25 |
| R186 | On | 04/02/2021 | Bond Future | | | 7.82607 | 113.80485 | 7.97813 | 113.04982 | | 9.77 | 0.00 | | 0 | |
| R186 | On | 06/05/2021 | Bond Future | | | 8.01265 | 115.11825 | 8.16684 | 114.38797 | | 8.38 | 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 | | | | | | | | | | | 3,341,087,671.40 | 28,520 | 87,15 | |
| R186 | On | 06/08/2020 | Bond Future | 7.45 | Call | | | 505.39000 | 0.50539 | 795,680 | 8.93 | 0.00 | 0 | 2,50 |
| R186 | On | 06/08/2020 | Bond Future | 7.45 | Put | | | 1,432.46000 | 1.43246 | 947,890 | 8.93 | 0.00 | 0 | 2,50 |
| R186 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 1.07000 | 0.00107 | 0,230 | 10.00 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 7,159.63000 | 7.15963 | 7,933,650 | 10.00 | 0.00 | 0 | 90 |
| R186 | On | 06/08/2020 | Bond Future | 8.00 | Put | | | 236.32000 | 0.23632 | 111,160 | 9.25 | 0.00 | 0 | 15,17 |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Put | | | 43.12000 | 0.04312 | 15,520 | 9.62 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 8.36 | Call | | | 3,957.88000 | 3.95788 | 4,702,570 | 9.59 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 8.00 | Call | | | 2,264.38000 | 2.26438 | 2,914,080 | 9.25 | 0.00 | 0 | 90 |
| R186 | On | 06/08/2020 | Bond Future | 8.25 | Call | | | 3,419.46000 | 3.41946 | 4,145,910 | 9.48 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 8.25 | Put | | | 79.97000 | 0.07997 | 31,560 | 9.48 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 8.36 | Put | | | 47.53000 | 0.04753 | 17,360 | 9.59 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Call | | | 4,007.34000 | 4.00734 | 4,753,340 | 9.61 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 8.37 | Put | | | 45.28000 | 0.04528 | 16,420 | 9.61 | 0.00 | 0 | |
| R186 | On | 06/08/2020 | Bond Future | 8.38 | Call | | | 4,056.86000 | 4.05686 | 4,804,120 | 9.62 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Call | | | 5,302.24000 | 5.30224 | 5,888,320 | 10.52 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Put | | | 1,018.03000 | 1.01803 | 830,790 | 10.52 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Call | | | 5,339.82000 | 5.33982 | 5,927,620 | 10.53 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Put | | | 1,006.37000 | 1.00637 | 820,850 | 10.53 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Call | | | 5,264.55000 | 5.26455 | 5,848,900 | 10.52 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Put | | | 1,029.61000 | 1.02961 | 840,640 | 10.52 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Put | | | 2,462.46000 | 2.46246 | 2,100,500 | 10.10 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Call | | | 2,662.38000 | 2.66238 | 3,073,740 | 10.10 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 1,441.84000 | 1.44184 | 1,195,530 | 10.31 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 4,185.45000 | 4.18545 | 4,712,460 | 10.31 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Call | | | 7,707.82000 | 7.70782 | 8,381,520 | 10.82 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Put | | | 471.21000 | 0.47121 | 371,590 | 10.82 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Put | | | 7,455.81000 | 7.45581 | 6,799,390 | 9.89 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Call | | | 463.02000 | 0.46302 | 579,920 | 9.89 | 0.00 | 0 | 8 |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Put | | | 2,086.40000 | 2.08640 | 1,763,430 | 10.15 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Call | | | 3,108.32000 | 3.10832 | 3,558,670 | 10.15 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Put | | | 5,218.11000 | 5.21811 | 4,653,420 | 9.89 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Call | | | 975.03000 | 0.97503 | 1,183,660 | 9.89 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Put | | | 3,415.56000 | 3.41556 | 2,968,650 | 9.99 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Call | | | 1,843.21000 | 1.84321 | 2,169,620 | 9.99 | 0.00 | 0 | 8 |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Call | | | 3,700.82000 | 3.70082 | 4,125,850 | 9.83 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Put | | | 2,855.11000 | 2.85511 | 2,525,110 | 9.83 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Call | | | 3,727.99000 | 3.72799 | 4,154,780 | 9.83 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Put | | | 2,833.33000 | 2.83333 | 2,505,090 | 9.83 | 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 | 04/02/2021 | Bond Future | 8.17 | Call | | 3,755.25000 | 3.75525 | 4,183,820 | 9.84 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Put | | 2,811.66000 | 2.81166 | 2,485,200 | 9.84 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | 369.09000 | 0.36909 | 308,910 | 8.94 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | 11,796.58000 | 11.79658 | 12,465,560 | 8.94 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | 377.25000 | 0.37725 | 315,950 | 8.94 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | 11,833.53000 | 11.83353 | 12,503,080 | 8.94 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | 373.15000 | 0.37315 | 312,420 | 8.94 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | 11,870.50000 | 11.87050 | 12,540,600 | 8.94 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | 0.00 | 0 | 35,03 |
| Total For R186 | | | | | | | | | | | 3,341,087,671.40 | 28,520 | 122,23 |
| R197 | On | 06/08/2020 | Bond Future | | | 305.24903 | 305.24903 | 305.32261 | 305.32261 | | 0.00 | 0 | 2,58 |
| R197 | On | 05/11/2020 | Bond Future | | | 308.48674 | 308.48674 | 308.58644 | 308.58644 | | 0.00 | 0 | 1,40 |
| R197 | On | 04/02/2021 | Bond Future | | | 304.21163 | 304.21163 | 304.38422 | 304.38422 | | 0.00 | 0 | |
| R197 | On | 06/05/2021 | Bond Future | | | 307.79261 | 307.79261 | 308.05677 | 308.05677 | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | 0.00 | 0 | 3,95 |
| Total For R197 | | | | | | | | | | | 0.00 | 0 | 3,95 |
| R202 | On | 06/08/2020 | Bond Future | | | 205.95180 | 205.95180 | 205.99080 | 205.99080 | | 0.00 | 0 | 6,11 |
| R202 | On | 05/11/2020 | Bond Future | | | 208.13624 | 208.13624 | 208.19290 | 208.19290 | | 0.00 | 0 | 1,90 |
| R202 | On | 04/02/2021 | Bond Future | | | 206.37761 | 206.37761 | 206.48322 | 206.48322 | | 0.00 | 0 | |
| R202 | On | 06/05/2021 | Bond Future | | | 208.80665 | 208.80665 | 208.97437 | 208.97437 | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | 0.00 | 0 | 8,04 |
| Total For R202 | | | | | | | | | | | 0.00 | 0 | 8,04 |
| R2023 | On | 06/08/2020 | Bond Future | | | 4.81346 | 110.44460 | 4.77666 | 110.53581 | 2.42 | 582,374,375.80 | 5,273 | 26,75 |
| R2023 | On | 05/11/2020 | Bond Future | | | 4.88413 | 107.68261 | 4.83905 | 107.78364 | 2.63 | 538,413,050.00 | 5,000 | 8,31 |
| R2023 | On | 04/02/2021 | Bond Future | | | 4.93144 | 108.90225 | 4.86758 | 109.02990 | 2.45 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | | | 4.96881 | 106.24875 | 4.87775 | 106.40924 | 2.22 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | 1,120,787,425.80 | 10,273 | 35,12 |
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Call | | 5,965.49000 | 5.96549 | 5,874,280 | 2.76 | 0.00 | 0 | |
| R2023 | On | 06/08/2020 | Bond Future | 7.27 | Put | | 0.00000 | 0.00000 | 0,000 | 2.76 | 0.00 | 0 | |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Call | | 5,988.56000 | 5.98856 | 5,897,350 | 2.76 | 0.00 | 0 | |
| R2023 | On | 06/08/2020 | Bond Future | 7.28 | Put | | 0.00000 | 0.00000 | 0,000 | 2.76 | 0.00 | 0 | |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Call | | 5,942.41000 | 5.94241 | 5,851,200 | 2.76 | 0.00 | 0 | |
| R2023 | On | 06/08/2020 | Bond Future | 7.26 | Put | | 0.00000 | 0.00000 | 0,000 | 2.76 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Call | | 5,677.15000 | 5.67715 | 5,576,160 | 3.04 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Put | | 0.25000 | 0.00025 | 0,290 | 3.04 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Call | | 5,698.05000 | 5.69805 | 5,597,060 | 3.04 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Put | | 0.23000 | 0.00023 | 0,270 | 3.04 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Call | | 5,656.25000 | 5.65625 | 5,555,260 | 3.04 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|------------------|---------------|
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Put | | | 0.26000 | 0.00026 | 0,300 | 3.04 | | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Call | | | 2,971.48000 | 2.97148 | 2,855,360 | 2.76 | | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Put | | | 97.55000 | 0.09755 | 109,080 | 2.76 | | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Call | | | 2,988.93000 | 2.98893 | 2,872,620 | 2.76 | | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Put | | | 95.70000 | 0.09570 | 107,040 | 2.76 | | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Call | | | 2,954.05000 | 2.95405 | 2,838,120 | 2.76 | | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Put | | | 99.43000 | 0.09943 | 111,150 | 2.76 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Call | | | 4,628.64000 | 4.62864 | 4,471,400 | 2.43 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Put | | | 16.93000 | 0.01693 | 20,180 | 2.43 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Call | | | 4,644.92000 | 4.64492 | 4,487,630 | 2.43 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Put | | | 16.58000 | 0.01658 | 19,780 | 2.43 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Call | | | 4,612.36000 | 4.61236 | 4,455,180 | 2.43 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Put | | | 17.28000 | 0.01728 | 20,590 | 2.43 | | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | | 1,120,787,425.80 | 10,273 | 35,12 |
| R2030 | On | 06/08/2020 | Bond Future | | | 9.33220 | 91.99956 | 9.49018 | 91.08027 | | 14.95 | | 340,398,372.00 | 3,700 | 106,72 |
| R2030 | On | 05/11/2020 | Bond Future | | | 9.52824 | 92.95275 | 9.69156 | 92.03156 | | 16.67 | | 325,334,625.00 | 3,500 | 5,50 |
| R2030 | On | 04/02/2021 | Bond Future | | | 9.72865 | 90.00075 | 9.89528 | 89.09069 | | 16.29 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | | | 9.94040 | 91.03969 | 10.10954 | 90.14554 | | 13.95 | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | | 665,732,997.00 | 7,200 | 112,23 |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Call | | | 352.25000 | 0.35225 | 569,250 | 14.53 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.10 | Put | | | 2,644.95000 | 2.64495 | 1,942,660 | 14.53 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Call | | | 365.63000 | 0.36563 | 588,680 | 14.55 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.11 | Put | | | 2,598.63000 | 2.59863 | 1,902,390 | 14.55 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Call | | | 339.16000 | 0.33916 | 550,200 | 14.52 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 8.36 | Call | | | 7.56000 | 0.00756 | 16,130 | 13.96 | | 0.00 | 0 | 80 |
| R2030 | On | 06/08/2020 | Bond Future | 8.86 | Put | | | 3,868.04000 | 3.86804 | 3,047,650 | 14.24 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 8.86 | Call | | | 127.43000 | 0.12743 | 226,330 | 14.24 | | 0.00 | 0 | 80 |
| R2030 | On | 06/08/2020 | Bond Future | 9.42 | Put | | | 1,383.78000 | 1.38378 | 901,980 | 14.88 | | 0.00 | 0 | 80 |
| R2030 | On | 06/08/2020 | Bond Future | 9.42 | Call | | | 976.89000 | 0.97689 | 1,414,380 | 14.88 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.05 | Call | | | 290.54000 | 0.29054 | 478,560 | 14.47 | | 0.00 | 0 | 40 |
| R2030 | On | 06/08/2020 | Bond Future | 9.20 | Put | | | 2,201.38000 | 2.20138 | 1,562,810 | 14.66 | | 0.00 | 0 | 2,50 |
| R2030 | On | 06/08/2020 | Bond Future | 9.20 | Call | | | 503.43000 | 0.50343 | 784,150 | 14.66 | | 0.00 | 0 | 40 |
| R2030 | On | 06/08/2020 | Bond Future | 8.50 | Put | | | 5,985.95000 | 5.98595 | 5,085,410 | 13.96 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 8.50 | Call | | | 17.99000 | 0.01799 | 36,740 | 13.96 | | 0.00 | 0 | 40 |
| R2030 | On | 06/08/2020 | Bond Future | 8.36 | Put | | | 6,860.11000 | 6.86011 | 5,949,390 | 13.96 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.05 | Call | | | 3,394.49000 | 3.39449 | 4,194,280 | 15.70 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.70 | Put | | | 18.49000 | 0.01849 | 6,330 | 16.49 | | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.70 | Call | | | 6,671.96000 | 6.67196 | 7,579,090 | 16.49 | | 0.00 | 0 | 40 |

| 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 | 06/08/2020 | Bond Future | 9.75 | Put | | 586.19000 | 0.58619 | 328,970 | 15.22 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.75 | Call | | 2,071.98000 | 2.07198 | 2,734,050 | 15.22 | 0.00 | 0 | 4 |
| R2030 | On | 06/08/2020 | Bond Future | 9.05 | Put | | 2,882.49000 | 2.88249 | 2,151,220 | 14.47 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.87 | Put | | 7.78000 | 0.00778 | 2,360 | 16.49 | 0.00 | 0 | 6 |
| R2030 | On | 06/08/2020 | Bond Future | 10.00 | Put | | 273.59000 | 0.27359 | 136,270 | 15.61 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.00 | Call | | 3,159.00000 | 3.15900 | 3,940,970 | 15.61 | 0.00 | 0 | 4 |
| R2030 | On | 06/08/2020 | Bond Future | 10.75 | Put | | 14.44000 | 0.01444 | 4,770 | 16.49 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.75 | Call | | 6,928.80000 | 6.92880 | 7,838,420 | 16.49 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.05 | Put | | 232.63000 | 0.23263 | 113,130 | 15.70 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 11.47 | Put | | 0.21000 | 0.00021 | 0,040 | 16.49 | 0.00 | 0 | 6 |
| R2030 | On | 06/08/2020 | Bond Future | 11.25 | Call | | 9,466.04000 | 9.46604 | 10,384,660 | 16.49 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 11.25 | Put | | 0.87000 | 0.00087 | 0,200 | 16.49 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.21 | Put | | 135.33000 | 0.13533 | 60,920 | 15.98 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.21 | Call | | 4,174.17000 | 4.17417 | 5,019,050 | 15.98 | 0.00 | 0 | 6 |
| R2030 | On | 06/08/2020 | Bond Future | 10.87 | Call | | 7,543.94000 | 7.54394 | 8,457,810 | 16.49 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.09 | Put | | 2,691.61000 | 2.69161 | 1,983,360 | 14.52 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.95 | Call | | 2,928.90000 | 2.92890 | 3,690,960 | 15.53 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 9.95 | Put | | 321.09000 | 0.32109 | 163,860 | 15.53 | 0.00 | 0 | 5,8 |
| R2030 | On | 06/08/2020 | Bond Future | 10.40 | Call | | 5,133.49000 | 5.13349 | 6,012,550 | 16.31 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 10.40 | Put | | 68.23000 | 0.06823 | 28,000 | 16.31 | 0.00 | 0 | |
| R2030 | On | 06/08/2020 | Bond Future | 11.47 | Call | | 10,555.00000 | 10.55500 | 11,474,120 | 16.49 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Call | | 4,223.30000 | 4.22330 | 4,776,930 | 16.84 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Put | | 2,571.34000 | 2.57134 | 2,203,780 | 16.84 | 0.00 | 0 | 5,0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Put | | 8,657.20000 | 8.65720 | 7,909,210 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Call | | 774.57000 | 0.77457 | 947,770 | 16.02 | 0.00 | 0 | 14,1 |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Put | | 6,250.88000 | 6.25088 | 5,605,820 | 16.08 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Put | | 4,203.27000 | 4.20327 | 3,691,140 | 16.44 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Call | | 2,501.28000 | 2.50128 | 2,905,290 | 16.42 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Put | | 4,269.31000 | 4.26931 | 3,752,130 | 16.42 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Call | | 1,736.49000 | 1.73649 | 2,053,170 | 16.18 | 0.00 | 0 | 15,4 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Call | | 5,546.66000 | 5.54666 | 6,181,630 | 17.28 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Put | | 1,848.44000 | 1.84844 | 1,562,220 | 17.28 | 0.00 | 0 | 15,4 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Call | | 2,525.62000 | 2.52562 | 2,932,150 | 16.43 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Put | | 4,236.20000 | 4.23620 | 3,721,540 | 16.43 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Call | | 2,550.09000 | 2.55009 | 2,959,150 | 16.44 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Call | | 1,755.99000 | 1.75599 | 2,075,120 | 16.19 | 0.00 | 0 | 1,0 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Call | | 4,454.44000 | 4.45444 | 5,024,010 | 16.92 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Put | | 2,420.78000 | 2.42078 | 2,069,160 | 16.92 | 0.00 | 0 | 1,0 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Put | | 7,789.32000 | 7.78932 | 7,073,290 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Call | | 961.76000 | 0.96176 | 1,166,920 | 16.02 | 0.00 | 0 | 15,4 |

| 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 | 9.03 | Put | | | 5,545.18000 | 5.54518 | 4,940,670 | 16.18 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Call | | | 2,152.09000 | 2.15209 | 2,518,320 | 16.32 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Call | | | 5,920.27000 | 5.92027 | 6,574,350 | 17.42 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Put | | | 1,693.96000 | 1.69396 | 1,426,850 | 17.42 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 8,762.27000 | 8.76227 | 8,010,720 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 754.54000 | 0.75454 | 924,180 | 16.02 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Put | | | 5,505.56000 | 5.50556 | 4,903,500 | 16.19 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Call | | | 1,412.80000 | 1.41280 | 1,686,590 | 16.08 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 3,094.20000 | 3.09420 | 3,555,980 | 16.58 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 3,552.70000 | 3.55270 | 3,093,290 | 16.58 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Put | | | 6,828.37000 | 6.82837 | 6,153,740 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Call | | | 1,223.28000 | 1.22328 | 1,469,840 | 16.02 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Put | | | 4,787.53000 | 4.78753 | 4,232,570 | 16.32 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Call | | | 1,429.67000 | 1.42967 | 1,705,800 | 16.08 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Call | | | 3,816.46000 | 3.81646 | 4,339,460 | 16.75 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Put | | | 2,879.16000 | 2.87916 | 2,480,970 | 16.75 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Put | | | 10,069.29000 | 10.06929 | 9,278,600 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Call | | | 544.08000 | 0.54408 | 674,580 | 16.02 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Put | | | 6,294.01000 | 6.29401 | 5,646,610 | 16.08 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Put | | | 6,752.61000 | 6.75261 | 6,177,830 | 15.76 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Call | | | 2,413.53000 | 2.41353 | 2,748,810 | 15.76 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Put | | | 10,072.76000 | 10.07276 | 9,371,530 | 15.70 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Call | | | 1,271.24000 | 1.27124 | 1,480,070 | 15.70 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Put | | | 10,122.37000 | 10.12237 | 9,419,640 | 15.70 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Put | | | 6,602.03000 | 6.60203 | 6,034,740 | 15.78 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Call | | | 2,513.64000 | 2.51364 | 2,858,280 | 15.79 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Put | | | 6,564.69000 | 6.56469 | 5,999,270 | 15.79 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Call | | | 2,473.39000 | 2.47339 | 2,814,290 | 15.78 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Put | | | 6,639.51000 | 6.63951 | 6,070,350 | 15.78 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Call | | | 1,259.51000 | 1.25951 | 1,466,840 | 15.70 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Put | | | 7,805.73000 | 7.80573 | 7,183,980 | 15.70 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Call | | | 1,950.08000 | 1.95008 | 2,238,390 | 15.70 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Call | | | 5,134.80000 | 5.13480 | 5,670,970 | 16.43 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Put | | | 3,501.48000 | 3.50148 | 3,127,590 | 16.43 | 0.00 | 0 | 1,80 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Call | | | 2,493.47000 | 2.49347 | 2,836,240 | 15.78 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | | 13,050.08000 | 13.05008 | 12,298,770 | 13.28 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | | 818.96000 | 0.81896 | 961,800 | 13.28 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | | 3,992.81000 | 3.99281 | 4,436,620 | 13.90 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | | 4,995.60000 | 4.99560 | 4,545,260 | 13.90 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | | 2,413.30000 | 2.41330 | 2,735,750 | 13.43 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | | 1,649.28000 | 1.64928 | 1,452,920 | 14.87 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | | 3,147.50000 | 3.14750 | 2,826,660 | 14.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | | 9,487.34000 | 9.48734 | 10,182,860 | 14.87 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | | 1,674.09000 | 1.67409 | 1,475,460 | 14.87 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Call | | | 9,521.38000 | 9.52138 | 10,218,040 | 14.87 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Put | | | 1,661.65000 | 1.66165 | 1,464,160 | 14.87 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | | 9,555.45000 | 9.55545 | 10,253,240 | 14.87 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | | 7,250.63000 | 7.25063 | 6,678,930 | 13.43 | | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | | 4,305.61000 | 4.30561 | 4,769,660 | 13.98 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | | 4,671.80000 | 4.67180 | 4,241,700 | 13.98 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | | 7,511.63000 | 7.51163 | 6,927,830 | 13.38 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | | 2,279.18000 | 2.27918 | 2,589,530 | 13.38 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | | 6,378.93000 | 6.37893 | 6,952,240 | 14.57 | | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | | | 0.00 | 0 | 137,52 |
| Total For R2030 | | | | | | | | | | | | | 665,732,997.00 | 7,200 | 249,75 |
| R2032 | On | 06/08/2020 | Bond Future | | | 10.30182 | 89.27296 | 10.41970 | 88.56448 | | 17.39 | | 0.00 | 0 | 106,6 |
| R2032 | On | 05/11/2020 | Bond Future | | | 10.51882 | 86.05366 | 10.64036 | 85.34506 | | 20.12 | | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | | | 10.73780 | 87.02904 | 10.86091 | 86.33265 | | 18.86 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | | | 10.96533 | 83.88707 | 11.08918 | 83.20769 | | 16.91 | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | | | 0.00 | 0 | 106,61 |
| R2032 | On | 06/08/2020 | Bond Future | 9.29 | Put | | | 7,149.88000 | 7.14988 | 6,449,580 | 16.16 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 9.29 | Call | | | 14.77000 | 0.01477 | 22,950 | 16.16 | | 0.00 | 0 | 80 |
| R2032 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 304.35000 | 0.30435 | 420,920 | 16.97 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 3,426.72000 | 3.42672 | 2,834,810 | 16.97 | | 0.00 | 0 | 80 |
| R2032 | On | 06/08/2020 | Bond Future | 9.47 | Call | | | 41.00000 | 0.04100 | 61,890 | 16.32 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 9.47 | Put | | | 5,985.99000 | 5.98599 | 5,298,400 | 16.32 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Call | | | 36.86000 | 0.03686 | 55,820 | 16.30 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 9.45 | Put | | | 6,113.05000 | 6.11305 | 5,423,530 | 16.30 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 8.79 | Put | | | 10,553.99000 | 10.55399 | 9,845,840 | 16.13 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 8.79 | Call | | | 0.53000 | 0.00053 | 0,860 | 16.13 | | 0.00 | 0 | 80 |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Call | | | 38.89000 | 0.03889 | 58,800 | 16.31 | | 0.00 | 0 | |
| R2032 | On | 06/08/2020 | Bond Future | 9.46 | Put | | | 6,049.45000 | 6.04945 | 5,360,880 | 16.31 | | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Put | | | 10,312.66000 | 10.31266 | 9,719,030 | 19.22 | | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Call | | | 761.60000 | 0.76160 | 876,570 | 19.22 | | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 7,658.22000 | 7.65822 | 7,133,530 | 19.32 | | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Put | | | 8,503.50000 | 8.50350 | 7,952,910 | 19.22 | | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Call | | | 1,132.10000 | 1.13210 | 1,290,110 | 19.22 | | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Call | | | 5,177.30000 | 5.17730 | 5,613,200 | 20.83 | | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Call | | | 1,659.98000 | 1.65998 | 1,870,090 | 19.46 | | 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 | 9.77 | Put | | 6,919.84000 | 6.91984 | 6,421,350 | 19.46 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Call | | 1,623.37000 | 1.62337 | 1,830,130 | 19.44 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Put | | 2,870.72000 | 2.87072 | 2,583,880 | 20.69 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Put | | 11,312.81000 | 11.31281 | 10,700,190 | 19.22 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Call | | 611.50000 | 0.61150 | 707,480 | 19.22 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Call | | 1,382.94000 | 1.38294 | 1,566,850 | 19.32 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Call | | 4,864.29000 | 4.86429 | 5,286,050 | 20.69 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Put | | 7,009.30000 | 7.00930 | 6,507,460 | 19.44 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Put | | 2,681.14000 | 2.68114 | 2,408,440 | 20.83 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Call | | 1,641.53000 | 1.64153 | 1,849,960 | 19.45 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Put | | 6,964.39000 | 6.96439 | 6,464,220 | 19.45 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Put | | 9,377.41000 | 9.37741 | 8,881,130 | 18.11 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Call | | 1,993.26000 | 1.99326 | 2,194,570 | 18.11 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Put | | 9,329.96000 | 9.32996 | 8,834,880 | 18.11 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Call | | 1,961.97000 | 1.96197 | 2,160,880 | 18.11 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Put | | 9,425.01000 | 9.42501 | 8,927,530 | 18.11 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Call | | 957.08000 | 0.95708 | 1,070,110 | 18.11 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Put | | 11,024.47000 | 11.02447 | 10,490,440 | 18.11 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Call | | 1,507.05000 | 1.50705 | 1,669,410 | 18.11 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Call | | 4,698.68000 | 4.69868 | 5,056,820 | 18.92 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Put | | 4,929.21000 | 4.92921 | 4,590,960 | 18.92 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Call | | 1,977.57000 | 1.97757 | 2,177,680 | 18.11 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Put | | 13,811.89000 | 13.81189 | 13,228,530 | 18.11 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | 8,272.43000 | 8.27243 | 8,739,200 | 18.01 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | 2,904.67000 | 2.90467 | 2,692,060 | 18.01 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | 8,209.79000 | 8.20979 | 8,674,650 | 18.01 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | 2,941.49000 | 2.94149 | 2,726,970 | 18.01 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | 9,727.20000 | 9.72720 | 10,234,810 | 18.01 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | 2,168.14000 | 2.16814 | 1,996,370 | 18.01 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | 7,400.14000 | 7.40014 | 6,986,890 | 16.37 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | 3,112.09000 | 3.11209 | 3,378,220 | 16.37 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | 8,241.09000 | 8.24109 | 8,706,910 | 18.01 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | 2,923.03000 | 2.92303 | 2,709,470 | 18.01 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 18,27 |
| Total For R2032 | | | | | | | | | | | 0.00 | 0 | 124,85 |
| R2035 | On | 06/08/2020 | Bond Future | | | 11.09404 | 88.12511 | 11.16161 | 87.70192 | 19.64 | 462,656,827.50 | 5,250 | 106,94 |
| R2035 | On | 05/11/2020 | Bond Future | | | 11.32308 | 84.56489 | 11.39233 | 84.14420 | 22.51 | 443,965,672.50 | 5,250 | 5,25 |
| R2035 | On | 04/02/2021 | Bond Future | | | 11.55967 | 85.52287 | 11.62854 | 85.11738 | 21.09 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | | | 11.79612 | 82.03241 | 11.86367 | 81.64651 | 18.99 | 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 R2035 Future | | | | | | | | | | | | 906,622,500.00 | 10,500 | 112,15 |
| R2035 | On | 06/08/2020 | Bond Future | 9.67 | Put | | | 10,131.95000 | 10.13195 | 9,709,070 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 9.67 | Call | | | 2.71000 | 0.00271 | 3,020 | 18.06 | 0.00 | 0 | 50 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 15,267.69000 | 15.26769 | 14,844,500 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 0.02000 | 0.00002 | 0,020 | 18.06 | 0.00 | 0 | 24,70 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Put | | | 17,288.74000 | 17.28874 | 16,865,550 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.06 | 0.00 | 0 | 3,00 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 11.57000 | 0.01157 | 13,240 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 8,393.80000 | 8.39380 | 7,972,280 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 10.45 | Call | | | 176.49000 | 0.17649 | 204,110 | 18.74 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 10.45 | Put | | | 4,797.36000 | 4.79736 | 4,401,790 | 18.74 | 0.00 | 0 | 50 |
| R2035 | On | 06/08/2020 | Bond Future | 9.09 | Put | | | 14,554.27000 | 14.55427 | 14,131,080 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 9.09 | Call | | | 0.03000 | 0.00003 | 0,030 | 18.06 | 0.00 | 0 | 50 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 12.24000 | 0.01224 | 14,020 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 8,322.71000 | 8.32271 | 7,901,300 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 12.95000 | 0.01295 | 14,840 | 18.06 | 0.00 | 0 | |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 8,251.73000 | 8.25173 | 7,830,430 | 18.06 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 1,550.17000 | 1.55017 | 1,652,440 | 21.43 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 8,301.72000 | 8.30172 | 7,983,300 | 21.43 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 1,514.61000 | 1.51461 | 1,615,080 | 21.40 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 8,402.24000 | 8.40224 | 8,082,020 | 21.40 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Call | | | 1,532.40000 | 1.53240 | 1,633,770 | 21.41 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Put | | | 8,351.95000 | 8.35195 | 8,032,630 | 21.41 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Call | | | 1,876.24000 | 1.87624 | 1,974,290 | 20.16 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Put | | | 11,352.20000 | 11.35220 | 11,044,760 | 20.16 | 0.00 | 0 | 60 |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Call | | | 1,745.06000 | 1.74506 | 1,837,580 | 20.16 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Put | | | 11,844.95000 | 11.84495 | 11,531,980 | 20.16 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Call | | | 3,948.90000 | 3.94890 | 4,117,680 | 20.76 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Put | | | 6,891.46000 | 6.89146 | 6,654,750 | 20.76 | 0.00 | 0 | 60 |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Call | | | 1,759.30000 | 1.75930 | 1,852,430 | 20.16 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Put | | | 11,789.56000 | 11.78956 | 11,477,200 | 20.16 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Call | | | 1,730.89000 | 1.73089 | 1,822,810 | 20.16 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Put | | | 11,900.49000 | 11.90049 | 11,586,920 | 20.16 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Put | | | 4,305.63000 | 4.30563 | 4,148,880 | 19.64 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Put | | | 5,113.73000 | 5.11373 | 4,936,210 | 19.22 | 0.00 | 0 | 70 |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Call | | | 4,055.43000 | 4.05543 | 4,218,570 | 18.61 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Put | | | 7,241.16000 | 7.24116 | 7,018,400 | 18.61 | 0.00 | 0 | 70 |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 7,078.95000 | 7.07895 | 7,307,540 | 19.63 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 4,326.35000 | 4.32635 | 4,169,040 | 19.63 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Call | | 7,112.23000 | 7.11223 | 7,341,380 | 19.64 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Put | | 6,471.64000 | 6.47164 | 6,264,120 | 18.81 | 0.00 | 0 | 1,6 |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Put | | 12,015.95000 | 12.01595 | 11,725,040 | 18.13 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Call | | 1,924.10000 | 1.92410 | 2,019,090 | 18.13 | 0.00 | 0 | 7 |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 7,046.00000 | 7.04600 | 7,274,020 | 19.62 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Put | | 4,347.45000 | 4.34745 | 4,189,570 | 19.62 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Call | | 5,996.30000 | 5.99630 | 6,204,680 | 19.22 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Call | | 8,477.58000 | 8.47758 | 8,728,150 | 20.21 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Put | | 3,556.78000 | 3.55678 | 3,421,450 | 20.21 | 0.00 | 0 | 1,6 |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Put | | 9,223.70000 | 9.22370 | 8,966,980 | 18.18 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Call | | 2,876.74000 | 2.87674 | 3,005,920 | 18.18 | 0.00 | 0 | 1,6 |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Call | | 4,656.13000 | 4.65613 | 4,834,510 | 18.81 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 37,8 |
| Total For R2035 | | | | | | | | | | | 906,622,500.00 | 10,500 | 150,0 |
| R2037 | On | 06/08/2020 | Bond Future | | | 11.37750 | 79.06763 | 11.43495 | 78.71596 | 21.88 | 21,822,665.88 | 276 | 112,4 |
| R2037 | On | 05/11/2020 | Bond Future | | | 11.60089 | 79.88683 | 11.65959 | 79.53805 | 23.93 | 22,048,765.08 | 276 | 2 |
| R2037 | On | 04/02/2021 | Bond Future | | | 11.83143 | 76.53665 | 11.88941 | 76.20256 | 23.65 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | | | 12.07064 | 77.42051 | 12.12705 | 77.10523 | 20.18 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 43,871,430.96 | 552 | 112,7 |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Call | | 2.14000 | 0.00214 | 2,200 | 20.19 | 0.00 | 0 | |
| R2037 | On | 06/08/2020 | Bond Future | 9.87 | Put | | 10,517.22000 | 10.51722 | 10,165,610 | 20.19 | 0.00 | 0 | |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Call | | 2.28000 | 0.00228 | 2,350 | 20.19 | 0.00 | 0 | |
| R2037 | On | 06/08/2020 | Bond Future | 9.88 | Put | | 10,443.54000 | 10.44354 | 10,091,940 | 20.19 | 0.00 | 0 | |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Call | | 2.00000 | 0.00200 | 2,060 | 20.19 | 0.00 | 0 | |
| R2037 | On | 06/08/2020 | Bond Future | 9.86 | Put | | 10,590.98000 | 10.59098 | 10,239,370 | 20.19 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Call | | 1,006.05000 | 1.00605 | 1,062,890 | 22.73 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Put | | 10,590.95000 | 10.59095 | 10,299,010 | 22.73 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Call | | 1,017.63000 | 1.01763 | 1,075,030 | 22.73 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Put | | 10,531.82000 | 10.53182 | 10,240,440 | 22.73 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Call | | 994.56000 | 0.99456 | 1,050,850 | 22.73 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Put | | 10,650.26000 | 10.65026 | 10,357,770 | 22.73 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Put | | 5,107.86000 | 5.10786 | 4,945,350 | 23.87 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Call | | 5,568.49000 | 5.56849 | 5,740,070 | 23.87 | 0.00 | 0 | 3 |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Call | | 5,363.86000 | 5.36386 | 5,531,450 | 23.80 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Put | | 5,303.09000 | 5.30309 | 5,136,590 | 23.80 | 0.00 | 0 | 2 |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Put | | 10,877.75000 | 10.87775 | 10,629,010 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Put | | 11,899.37000 | 11.89937 | 11,641,090 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Call | | 1,761.26000 | 1.76126 | 1,836,100 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Put | | 12,010.30000 | 12.01030 | 11,751,050 | 22.64 | 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 | 10.35 | Put | | 11,570.45000 | 11.57045 | 11,315,130 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Put | | 15,767.37000 | 15.76737 | 15,481,350 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Call | | 1,036.09000 | 1.03609 | 1,084,160 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Call | | 1,775.28000 | 1.77528 | 1,850,610 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Put | | 11,954.75000 | 11.95475 | 11,695,990 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Call | | 1,789.38000 | 1.78938 | 1,865,190 | 22.64 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Call | | 2,072.15000 | 2.07215 | 2,157,500 | 22.64 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Call | | 11,357.08000 | 11.35708 | 11,612,470 | 25.19 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Put | | 1,833.41000 | 1.83341 | 1,754,710 | 25.19 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Call | | 2,725.72000 | 2.72572 | 2,831,290 | 22.74 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Put | | 9,075.06000 | 9.07506 | 8,846,540 | 22.74 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Call | | 1,875.61000 | 1.87561 | 1,954,380 | 22.64 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 6,424.28000 | 6.42428 | 6,599,510 | 20.61 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 4,819.43000 | 4.81943 | 4,679,380 | 20.61 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 6,454.94000 | 6.45494 | 6,630,650 | 20.63 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 4,796.26000 | 4.79626 | 4,656,690 | 20.63 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 6,485.65000 | 6.48565 | 6,661,830 | 20.64 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 4,773.19000 | 4.77319 | 4,634,090 | 20.64 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total For R2037 | | | | | | | | | | | 43,871,430.96 | 552 | 114,05 |
| R2040 | On | 06/08/2020 | Bond Future | | | 11.61782 | 80.25361 | 11.67532 | 79.88764 | 22.94 | 0.00 | 0 | 56,50 |
| R2040 | On | 05/11/2020 | Bond Future | | | 11.84310 | 81.08516 | 11.90195 | 80.72204 | 24.78 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | | | 12.07605 | 77.49818 | 12.13433 | 77.14992 | 24.52 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | | | 12.31738 | 78.39320 | 12.37428 | 78.06386 | 20.91 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 0.00 | 0 | 56,50 |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Call | | 1.46000 | 0.00146 | 1,480 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.03 | Put | | 11,659.43000 | 11.65943 | 11,293,480 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Call | | 1.56000 | 0.00156 | 1,580 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.04 | Put | | 11,580.59000 | 11.58059 | 11,214,640 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Call | | 1.36000 | 0.00136 | 1,380 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.02 | Put | | 11,738.37000 | 11.73837 | 11,372,420 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.85 | Call | | 130.96000 | 0.13096 | 144,370 | 21.62 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.85 | Put | | 5,658.82000 | 5.65882 | 5,306,260 | 21.62 | 0.00 | 0 | 12,45 |
| R2040 | On | 06/08/2020 | Bond Future | 11.26 | Call | | 579.37000 | 0.57937 | 638,730 | 22.55 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 11.26 | Put | | 3,285.83000 | 3.28583 | 2,979,220 | 22.55 | 0.00 | 0 | 57 |
| R2040 | On | 06/08/2020 | Bond Future | 9.57 | Put | | 15,408.62000 | 15.40862 | 15,042,640 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 9.57 | Call | | 0.05000 | 0.00005 | 0,040 | 21.01 | 0.00 | 0 | 80 |
| R2040 | On | 06/08/2020 | Bond Future | 10.07 | Put | | 11,344.77000 | 11.34477 | 10,978,840 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.07 | Call | | 1.90000 | 0.00190 | 1,940 | 21.01 | 0.00 | 0 | 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 |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2040 | On | 06/08/2020 | Bond Future | 10.79 | Call | | | 100.00000 | 0.10000 | 110,070 | 21.47 | 0.00 | 0 | |
| R2040 | On | 06/08/2020 | Bond Future | 10.79 | Put | | | 6,053.82000 | 6.05382 | 5,697,920 | 21.47 | 0.00 | 0 | 80 |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Put | | | 7,871.84000 | 7.87184 | 7,608,050 | 23.75 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Call | | | 1,989.89000 | 1.98989 | 2,089,220 | 23.75 | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Put | | | 15,881.41000 | 15.88141 | 15,545,250 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Call | | | 429.91000 | 0.42991 | 456,870 | 23.36 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Put | | | 12,321.06000 | 12.32106 | 12,006,460 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Call | | | 833.24000 | 0.83324 | 881,760 | 23.36 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Call | | | 3,760.63000 | 3.76063 | 3,917,520 | 24.72 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Put | | | 5,018.31000 | 5.01831 | 4,812,080 | 24.72 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Put | | | 17,673.85000 | 17.67385 | 17,330,530 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Call | | | 306.38000 | 0.30638 | 326,180 | 23.36 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 13,899.91000 | 13.89991 | 13,574,320 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 622.16000 | 0.62216 | 659,690 | 23.36 | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Call | | | 3,201.08000 | 3.20108 | 3,341,340 | 24.48 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Put | | | 5,737.14000 | 5.73714 | 5,514,280 | 24.48 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Call | | | 918.03000 | 0.91803 | 970,820 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Put | | | 11,796.18000 | 11.79618 | 11,485,850 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 929.06000 | 0.92906 | 982,400 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 11,731.46000 | 11.73146 | 11,421,680 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Call | | | 907.09000 | 0.90709 | 959,330 | 23.36 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Put | | | 11,861.09000 | 11.86109 | 11,550,210 | 23.36 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Put | | | 19,524.00000 | 19.52400 | 19,211,420 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Call | | | 729.46000 | 0.72946 | 765,140 | 23.38 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Put | | | 14,252.74000 | 14.25274 | 13,969,500 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Call | | | 1,473.19000 | 1.47319 | 1,538,210 | 23.38 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Call | | | 4,010.86000 | 4.01086 | 4,150,920 | 24.05 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Put | | | 7,494.60000 | 7.49460 | 7,286,400 | 24.05 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Put | | | 18,914.62000 | 18.91462 | 18,604,650 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Call | | | 791.17000 | 0.79117 | 829,460 | 23.38 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Put | | | 15,360.40000 | 15.36040 | 15,069,570 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Call | | | 1,270.26000 | 1.27026 | 1,327,690 | 23.38 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Call | | | 4,464.96000 | 4.46496 | 4,615,530 | 24.24 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Put | | | 6,872.59000 | 6.87259 | 6,674,900 | 24.24 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Call | | | 1,698.09000 | 1.69809 | 1,771,220 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Put | | | 13,196.52000 | 13.19652 | 12,921,390 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Call | | | 1,712.02000 | 1.71202 | 1,785,640 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Put | | | 13,135.99000 | 13.13599 | 12,861,350 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Call | | | 1,684.24000 | 1.68424 | 1,756,880 | 23.38 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Put | | | 13,257.23000 | 13.25723 | 12,981,610 | 23.38 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 6.021.05000 | 6.02105 | 6,192,830 | 21.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 5,643.58000 | 5.64358 | 5,486,020 | 21.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 5,961.83000 | 5.96183 | 6,132,580 | 21.07 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 5,698.90000 | 5.69890 | 5,540,310 | 21.07 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 5,991.55000 | 5.99155 | 6,162,820 | 21.08 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 5,671.32000 | 5.67132 | 5,513,250 | 21.08 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 34,07 |
| Total For R2040 | | | | | | | | | | | 0.00 | 0 | 90,57 |
| R2044 | On | 06/08/2020 | Bond Future | | | 11.76722 | 76.38915 | 11.82471 | 76.02980 | 23.99 | 0.00 | 0 | 61,15 |
| R2044 | On | 05/11/2020 | Bond Future | | | 11.98986 | 77.18066 | 12.04881 | 76.82384 | 26.01 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | | | 12.22030 | 73.67464 | 12.27885 | 73.33184 | 25.74 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | | | 12.45884 | 74.52552 | 12.51620 | 74.20062 | 21.91 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 0.00 | 0 | 61,15 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Call | | 0.17000 | 0.00017 | 0,160 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Put | | 14,084.86000 | 14.08486 | 13,725,500 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Call | | 0.19000 | 0.00019 | 0,180 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Put | | 14,001.84000 | 14.00184 | 13,642,480 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Call | | 0.16000 | 0.00016 | 0,150 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Put | | 6,041.03000 | 6.04103 | 5,691,150 | 22.31 | 0.00 | 0 | 14 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Put | | 5,013.72000 | 5.01372 | 4,673,900 | 22.62 | 0.00 | 0 | 60 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Put | | 21,728.80000 | 21.72880 | 21,369,450 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Call | | 0.00000 | 0.00000 | 0,000 | 22.04 | 0.00 | 0 | 14 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Put | | 15,858.40000 | 15.85840 | 15,499,050 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Call | | 0.03000 | 0.00003 | 0,030 | 22.04 | 0.00 | 0 | 14 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Call | | 96.11000 | 0.09611 | 105,580 | 22.31 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Put | | 14,168.02000 | 14.16802 | 13,808,660 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Put | | 18,494.02000 | 18.49402 | 18,134,670 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.36 | Call | | 0.00000 | 0.00000 | 0,000 | 22.04 | 0.00 | 0 | 60 |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Put | | 13,178.54000 | 13.17854 | 12,819,180 | 22.04 | 0.00 | 0 | |
| R2044 | On | 06/08/2020 | Bond Future | 9.98 | Call | | 0.39000 | 0.00039 | 0,380 | 22.04 | 0.00 | 0 | 60 |
| R2044 | On | 06/08/2020 | Bond Future | 11.09 | Call | | 189.55000 | 0.18955 | 209,080 | 22.62 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Call | | 1,822.93000 | 1.82293 | 1,914,640 | 24.70 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Put | | 8,223.71000 | 8.22371 | 7,958,600 | 24.70 | 0.00 | 0 | 52 |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Put | | 14,606.98000 | 14.60698 | 14,283,520 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Call | | 559.76000 | 0.55976 | 593,120 | 24.61 | 0.00 | 0 | 52 |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Put | | 20,214.12000 | 20.21412 | 19,870,070 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Put | | 12,499.41000 | 12.49941 | 12,189,500 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Put | | 6,750.91000 | 6.75091 | 6,510,890 | 25.19 | 0.00 | 0 | 56 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Call | | 833.12000 | 0.83312 | 880,540 | 24.61 | 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 Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Put | | | 12,432.34000 | 12.43234 | 12,122,940 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Call | | | 843.34000 | 0.84334 | 891,270 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Put | | | 12,365.48000 | 12.36548 | 12,056,590 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 822.99000 | 0.82299 | 869,900 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 544.85000 | 0.54485 | 577,410 | 24.61 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Put | | | 20,649.99000 | 20.64999 | 20,304,980 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Call | | | 180.24000 | 0.18024 | 192,050 | 24.61 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Put | | | 15,199.73000 | 15.19973 | 14,873,160 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Call | | | 501.96000 | 0.50196 | 532,210 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Call | | | 2,521.88000 | 2.52188 | 2,638,680 | 25.19 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Call | | | 356.05000 | 0.35605 | 378,210 | 24.61 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Put | | | 15,124.94000 | 15.12494 | 14,798,750 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Call | | | 508.92000 | 0.50892 | 539,550 | 24.61 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Put | | | 24,490.26000 | 24.49026 | 24,139,250 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Call | | | 84.89000 | 0.08489 | 90,700 | 24.61 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 14,753.97000 | 14.75397 | 14,429,710 | 24.61 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Call | | | 195.97000 | 0.19597 | 208,740 | 24.61 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Call | | | 2,048.68000 | 2.04868 | 2,148,860 | 24.87 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Put | | | 7,691.51000 | 7.69151 | 7,434,870 | 24.87 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Call | | | 2,642.46000 | 2.64246 | 2,763,280 | 25.26 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Put | | | 6,541.15000 | 6.54115 | 6,305,150 | 25.26 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Put | | | 17,053.60000 | 17.05360 | 16,718,940 | 24.61 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Call | | | 1,473.54000 | 1.47354 | 1,537,590 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Put | | | 14,339.79000 | 14.33979 | 14,061,040 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Call | | | 1,486.13000 | 1.48613 | 1,550,630 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Put | | | 14,275.58000 | 14.27558 | 13,997,280 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Call | | | 1,461.02000 | 1.46102 | 1,524,610 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Put | | | 14,404.18000 | 14.40418 | 14,124,970 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Call | | | 2,164.14000 | 2.16414 | 2,251,890 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Put | | | 11,469.27000 | 11.46927 | 11,214,220 | 24.60 | 0.00 | 0 | 4 |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Call | | | 1,387.47000 | 1.38747 | 1,448,370 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Put | | | 14,794.53000 | 14.79453 | 14,512,630 | 24.60 | 0.00 | 0 | 4 |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Put | | | 19,305.47000 | 19.30547 | 18,999,340 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Call | | | 766.59000 | 0.76659 | 803,260 | 24.60 | 0.00 | 0 | 4 |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Put | | | 16,494.35000 | 16.49435 | 16,201,950 | 24.60 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Call | | | 1,108.96000 | 1.10896 | 1,159,360 | 24.60 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Call | | | 5,531.21000 | 5.53121 | 5,693,400 | 21.84 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 6,020.43000 | 6.02043 | 5,857,720 | 21.84 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 5,559.44000 | 5.55944 | 5,722,140 | 21.85 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 5,991.61000 | 5.99161 | 5,829,410 | 21.85 | 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 | 06/05/2021 | Bond Future | 12.45 | Call | | | 5,587.72000 | 5.58772 | 5,750,930 | 21.86 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Put | | | 5,962.92000 | 5.96292 | 5,801,230 | 21.86 | | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | | 0.00 | 0 | 15,75 |
| Total For R2044 | | | | | | | | | | | | | 0.00 | 0 | 76,95 |
| R2048 | On | 06/08/2020 | Bond Future | | | 11.72752 | 79.62395 | 11.77493 | 79.32286 | | 23.30 | | 0.00 | 0 | 112,7 |
| R2048 | On | 05/11/2020 | Bond Future | | | 11.94918 | 76.03862 | 11.99770 | 75.74067 | | 26.54 | | 0.00 | 0 | 2 |
| R2048 | On | 04/02/2021 | Bond Future | | | 12.17866 | 76.90012 | 12.22644 | 76.61670 | | 24.77 | | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | | | 12.40736 | 73.37331 | 12.45353 | 73.10845 | | 22.33 | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | | | 0.00 | 0 | 112,97 |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Call | | | 2.03000 | 0.00203 | 1,940 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Put | | | 11,377.29000 | 11.37729 | 11,076,110 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Call | | | 2.17000 | 0.00217 | 2,080 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Put | | | 11,296.27000 | 11.29627 | 10,995,090 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Call | | | 1.90000 | 0.00190 | 1,810 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Put | | | 11,458.44000 | 11.45844 | 11,157,260 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 12.25 | Put | | | 576.11000 | 0.57611 | 474,090 | 24.36 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 12.25 | Call | | | 3,477.09000 | 3.47709 | 3,676,160 | 24.36 | | 0.00 | 0 | 8 |
| R2048 | On | 06/08/2020 | Bond Future | 11.80 | Put | | | 1,517.46000 | 1.51746 | 1,331,790 | 23.39 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 11.80 | Call | | | 1,675.80000 | 1.67580 | 1,791,220 | 23.39 | | 0.00 | 0 | 4 |
| R2048 | On | 06/08/2020 | Bond Future | 11.10 | Put | | | 4,732.86000 | 4.73286 | 4,447,440 | 21.95 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 11.10 | Call | | | 232.91000 | 0.23291 | 248,580 | 21.95 | | 0.00 | 0 | 4 |
| R2048 | On | 06/08/2020 | Bond Future | 12.75 | Put | | | 172.88000 | 0.17288 | 131,250 | 25.75 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 12.75 | Call | | | 5,913.78000 | 5.91378 | 6,173,240 | 25.75 | | 0.00 | 0 | 8 |
| R2048 | On | 06/08/2020 | Bond Future | 10.35 | Put | | | 10,098.10000 | 10.09810 | 9,796,940 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.35 | Call | | | 5.64000 | 0.00564 | 5,570 | 21.33 | | 0.00 | 0 | 6 |
| R2048 | On | 06/08/2020 | Bond Future | 11.85 | Put | | | 1,372.99000 | 1.37299 | 1,197,130 | 23.47 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 11.85 | Call | | | 1,845.32000 | 1.84532 | 1,970,550 | 23.47 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 11.15 | Put | | | 4,432.11000 | 4.43211 | 4,150,430 | 22.08 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 11.15 | Call | | | 281.90000 | 0.28190 | 301,310 | 22.08 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.85 | Put | | | 6,370.08000 | 6.37008 | 6,073,200 | 21.48 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 10.85 | Call | | | 79.57000 | 0.07957 | 83,780 | 21.48 | | 0.00 | 0 | 6 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Put | | | 19,635.81000 | 19.63581 | 19,334,720 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Call | | | 0.00000 | 0.00000 | 0,000 | 21.33 | | 0.00 | 0 | 20,6 |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 22,061.77000 | 22.06177 | 21,760,680 | 21.33 | | 0.00 | 0 | |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | 21.33 | | 0.00 | 0 | 3,0 |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Put | | | 8,423.69000 | 8.42369 | 8,198,480 | 25.44 | | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Call | | | 1,831.54000 | 1.83154 | 1,904,280 | 25.44 | | 0.00 | 0 | 9 |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 14,862.30000 | 14.86230 | 14,589,660 | 25.02 | | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 541.63000 | 0.54163 | 566,940 | 25.02 | | 0.00 | 0 | 9 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------|------------------|---------------|
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Call | | | 572.43000 | 0.57243 | 599,050 | 25.02 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Put | | | 14,559.42000 | 14.55942 | 14,288,090 | 25.02 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 556.87000 | 0.55687 | 582,820 | 25.02 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 14,710.43000 | 14.71043 | 14,438,430 | 25.02 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Call | | | 564.61000 | 0.56461 | 590,890 | 25.02 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Put | | | 14,634.81000 | 14.63481 | 14,363,140 | 25.02 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Call | | | 1,655.51000 | 1.65551 | 1,711,500 | 23.63 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Put | | | 13,477.69000 | 13.47769 | 13,250,260 | 23.63 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Call | | | 1,627.59000 | 1.62759 | 1,682,790 | 23.63 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Put | | | 13,604.68000 | 13.60468 | 13,376,460 | 23.63 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Call | | | 1,641.51000 | 1.64151 | 1,697,110 | 23.63 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Put | | | 13,541.08000 | 13.54108 | 13,313,260 | 23.63 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | | 5,523.53000 | 5.52353 | 5,652,690 | 22.42 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | | 6,178.04000 | 6.17804 | 6,042,340 | 22.42 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | | 5,551.88000 | 5.55188 | 5,681,460 | 22.43 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 6,148.30000 | 6.14830 | 6,013,020 | 22.43 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 5,580.27000 | 5.58027 | 5,710,270 | 22.44 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 6,118.69000 | 6.11869 | 5,983,830 | 22.44 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 29,38 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 142,38 |
| R208 | On | 06/08/2020 | Bond Future | | | 3.44243 | 104.52209 | 3.43329 | 104.52789 | | 0.30 | 0.00 | 0 | 22,7 |
| R208 | On | 05/11/2020 | Bond Future | | | 2.93950 | 102.21432 | 2.90264 | 102.22872 | | 0.21 | 0.00 | 0 | |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 22,72 |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 1,334.43000 | 1.33443 | 1,328,630 | 0.34 | 0.00 | 0 | |
| R208 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.34 | 0.00 | 0 | |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 1,340.63000 | 1.34063 | 1,334,830 | 0.34 | 0.00 | 0 | |
| R208 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.34 | 0.00 | 0 | |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 1,328.23000 | 1.32823 | 1,322,430 | 0.34 | 0.00 | 0 | |
| R208 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.34 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Call | | | 727.95000 | 0.72795 | 713,550 | 0.26 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.26 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Call | | | 731.80000 | 0.73180 | 717,400 | 0.26 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.26 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Call | | | 724.10000 | 0.72410 | 709,700 | 0.26 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.26 | 0.00 | 0 | |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 22,72 |
| R209 | On | 06/08/2020 | Bond Future | | | 10.97354 | 67.32862 | 11.04588 | 66.93859 | | 22.13 | 168,321,550.00 | 2,500 | 59,8 |
| R209 | On | 05/11/2020 | Bond Future | | | 11.17514 | 64.88661 | 11.24918 | 64.49801 | | 26.05 | 162,216,525.00 | 2,500 | 2,50 |

| 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 | 04/02/2021 | Bond Future | | | 11.37771 | 65.62210 | 11.45161 | 65.24434 | | 24.27 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | | | 11.58642 | 63.23823 | 11.65938 | 62.87511 | | 21.94 | 0.00 | 0 | 46 |
| Total R209 Future | | | | | | | | | | | | 330,538,075.00 | 5,000 | 62,83 |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Call | | | 0.00000 | 0.00000 | 0,000 | 20.89 | 0.00 | 0 | |
| R209 | On | 06/08/2020 | Bond Future | 5.56 | Put | | | 42,486.07000 | 42.48607 | 42,096,040 | 20.89 | 0.00 | 0 | |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Call | | | 0.00000 | 0.00000 | 0,000 | 20.89 | 0.00 | 0 | |
| R209 | On | 06/08/2020 | Bond Future | 5.57 | Put | | | 42,377.74000 | 42.37774 | 41,987,710 | 20.89 | 0.00 | 0 | |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Call | | | 0.00000 | 0.00000 | 0,000 | 20.89 | 0.00 | 0 | |
| R209 | On | 06/08/2020 | Bond Future | 5.55 | Put | | | 42,594.55000 | 42.59455 | 42,204,520 | 20.89 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Call | | | 1,226.35000 | 1.22635 | 1,312,120 | 25.27 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Put | | | 8,213.09000 | 8.21309 | 7,910,260 | 25.27 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 1,238.97000 | 1.23897 | 1,325,470 | 25.27 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 8,164.99000 | 8.16499 | 7,862,890 | 25.27 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 1,213.82000 | 1.21382 | 1,298,880 | 25.27 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 8,261.35000 | 8.26135 | 7,957,810 | 25.27 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Call | | | 1,947.49000 | 1.94749 | 2,051,810 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Put | | | 9,353.48000 | 9.35348 | 9,080,040 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Call | | | 1,961.87000 | 1.96187 | 2,066,800 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Put | | | 9,308.11000 | 9.30811 | 9,035,280 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Call | | | 1,933.17000 | 1.93317 | 2,036,900 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Put | | | 9,398.98000 | 9.39898 | 9,124,950 | 23.50 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | | 9,639.20000 | 9.63920 | 9,380,370 | 20.88 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | | 2,041.21000 | 2.04121 | 2,145,500 | 20.88 | 0.00 | 0 | 1,00 |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | | 3,947.67000 | 3.94767 | 4,112,600 | 21.67 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | | 6,025.91000 | 6.02591 | 5,827,720 | 21.67 | 0.00 | 0 | 1,00 |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | | 6,542.96000 | 6.54296 | 6,764,690 | 22.93 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | | 3,714.30000 | 3.71430 | 3,572,910 | 22.93 | 0.00 | 0 | 1,00 |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | | 6,485.22000 | 6.48522 | 6,705,940 | 22.90 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | | 3,749.21000 | 3.74921 | 3,606,810 | 22.90 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | | 6,514.19000 | 6.51419 | 6,735,410 | 22.91 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | | 3,731.82000 | 3.73182 | 3,589,920 | 22.91 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | | 6,456.51000 | 6.45651 | 6,676,720 | 22.88 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | | 3,766.90000 | 3.76690 | 3,623,990 | 22.88 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 3,00 |
| Total For R209 | | | | | | | | | | | | 330,538,075.00 | 5,000 | 65,83 |
| R210 | On | 06/08/2020 | Bond Future | | | 181.88184 | 181.88184 | 181.85710 | 181.85710 | | | 0.00 | 0 | 1,92 |
| R210 | On | 05/11/2020 | Bond Future | | | 181.13624 | 181.13624 | 181.12616 | 181.12616 | | | 0.00 | 0 | 64 |
| R210 | On | 04/02/2021 | Bond Future | | | 183.23152 | 183.23152 | 183.26406 | 183.26406 | | | 0.00 | 0 | |
| R210 | On | 06/05/2021 | Bond Future | | | 182.67844 | 182.67844 | 182.76478 | 182.76478 | | | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------|------------------|-------------|
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,57 | |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,57 | |
| R212 | On | 06/08/2020 | Bond Future | | | 165.63919 | 165.63919 | 165.58335 | 165.58335 | | | | 0.00 | 0 | 7,00 |
| R212 | On | 05/11/2020 | Bond Future | | | 167.39610 | 167.39610 | 167.35339 | 167.35339 | | | | 0.00 | 0 | 1,50 |
| R212 | On | 04/02/2021 | Bond Future | | | 167.03762 | 167.03762 | 167.03377 | 167.03377 | | | | 0.00 | 0 | |
| R212 | On | 06/05/2021 | Bond Future | | | 169.00363 | 169.00363 | 169.04879 | 169.04879 | | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 8,50 | |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 8,50 | |
| R213 | On | 06/08/2020 | Bond Future | | | 9.83323 | 84.78436 | 9.95592 | 84.09342 | | 16.48 | | 0.00 | 0 | 16,10 |
| R213 | On | 05/11/2020 | Bond Future | | | 10.03528 | 82.13459 | 10.16169 | 81.44320 | | 19.28 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | | | 10.24254 | 83.06491 | 10.37064 | 82.38497 | | 18.01 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | | | 10.45067 | 80.49183 | 10.57950 | 79.82770 | | 16.15 | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 16,10 | |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Call | | | 125.82000 | 0.12582 | 188,700 | 15.66 | | 0.00 | 0 | |
| R213 | On | 06/08/2020 | Bond Future | 9.29 | Put | | | 3,971.39000 | 3.97139 | 3,343,330 | 15.66 | | 0.00 | 0 | |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Call | | | 131.66000 | 0.13166 | 196,980 | 15.67 | | 0.00 | 0 | |
| R213 | On | 06/08/2020 | Bond Future | 9.30 | Put | | | 3,917.72000 | 3.91772 | 3,292,100 | 15.67 | | 0.00 | 0 | |
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Call | | | 137.71000 | 0.13771 | 205,550 | 15.68 | | 0.00 | 0 | |
| R213 | On | 06/08/2020 | Bond Future | 9.31 | Put | | | 3,864.32000 | 3.86432 | 3,241,220 | 15.68 | | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Call | | | 2,049.37000 | 2.04937 | 2,304,710 | 18.82 | | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Put | | | 5,182.52000 | 5.18252 | 4,746,470 | 18.82 | | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 2,069.91000 | 2.06991 | 2,327,010 | 18.83 | | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 5,145.88000 | 5.14588 | 4,711,590 | 18.83 | | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Call | | | 2,028.97000 | 2.02897 | 2,282,550 | 18.81 | | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Put | | | 5,219.35000 | 5.21935 | 4,781,540 | 18.81 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Put | | | 7,597.79000 | 7.59779 | 7,143,000 | 17.47 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Call | | | 2,209.50000 | 2.20950 | 2,435,940 | 17.47 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Put | | | 7,558.03000 | 7.55803 | 7,104,530 | 17.47 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Call | | | 2,227.35000 | 2.22735 | 2,455,090 | 17.48 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Put | | | 7,518.41000 | 7.51841 | 7,066,210 | 17.48 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Call | | | 2,191.73000 | 2.19173 | 2,416,880 | 17.47 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Put | | | 2,148.88000 | 2.14888 | 1,971,380 | 17.22 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Call | | | 8,533.80000 | 8.53380 | 9,018,660 | 17.22 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Put | | | 2,178.18000 | 2.17818 | 1,998,910 | 17.22 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Call | | | 8,564.93000 | 8.56493 | 9,050,680 | 17.22 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Put | | | 2,163.49000 | 2.16349 | 1,985,110 | 17.22 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Call | | | 8,596.10000 | 8.59610 | 9,082,730 | 17.22 | | 0.00 | 0 | |
| Total R213 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 R213 | | | | | | | | | | | 0.00 | 0 | 16,13 | |
| R214 | On | 06/08/2020 | | | 11.27788 | 64.98690 | 11.33511 | 64.67685 | | 23.59 | | 194,960,700.00 | 3,000 | 20,6 |
| R214 | On | 05/11/2020 | | | 11.47757 | 62.38397 | 11.53607 | 62.07590 | | 27.81 | | 187,151,910.00 | 3,000 | 3,00 |
| R214 | On | 04/02/2021 | | | 11.68257 | 63.09068 | 11.74059 | 62.79383 | | 25.88 | | 0.00 | 0 | |
| R214 | On | 06/05/2021 | | | 11.88605 | 60.53954 | 11.94279 | 60.25718 | | 23.43 | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 382,112,610.00 | 6,000 | 23,6 | |
| R214 | On | 06/08/2020 | 9.98 | Call | | | 7.61000 | 0.00761 | 8,040 | 22.22 | | 0.00 | 0 | |
| R214 | On | 06/08/2020 | 9.98 | Put | | | 8,081.96000 | 8.08196 | 7,772,340 | 22.22 | | 0.00 | 0 | |
| R214 | On | 06/08/2020 | 9.99 | Call | | | 8.06000 | 0.00806 | 8,530 | 22.22 | | 0.00 | 0 | |
| R214 | On | 06/08/2020 | 9.99 | Put | | | 8,016.79000 | 8.01679 | 7,707,210 | 22.22 | | 0.00 | 0 | |
| R214 | On | 06/08/2020 | 9.97 | Call | | | 7.19000 | 0.00719 | 7,580 | 22.22 | | 0.00 | 0 | |
| R214 | On | 06/08/2020 | 9.97 | Put | | | 8,147.26000 | 8.14726 | 7,837,600 | 22.22 | | 0.00 | 0 | |
| R214 | On | 05/11/2020 | 10.25 | Call | | | 1,220.23000 | 1.22023 | 1,283,280 | 26.94 | | 0.00 | 0 | |
| R214 | On | 05/11/2020 | 10.25 | Put | | | 8,621.51000 | 8.62151 | 8,376,490 | 26.94 | | 0.00 | 0 | |
| R214 | On | 05/11/2020 | 10.26 | Call | | | 1,232.87000 | 1.23287 | 1,296,470 | 26.94 | | 0.00 | 0 | |
| R214 | On | 05/11/2020 | 10.26 | Put | | | 8,571.16000 | 8.57116 | 8,326,690 | 26.94 | | 0.00 | 0 | |
| R214 | On | 05/11/2020 | 10.24 | Call | | | 1,207.67000 | 1.20767 | 1,270,170 | 26.94 | | 0.00 | 0 | |
| R214 | On | 05/11/2020 | 10.24 | Put | | | 8,672.04000 | 8.67204 | 8,426,470 | 26.94 | | 0.00 | 0 | |
| R214 | On | 04/02/2021 | 10.32 | Call | | | 1,912.39000 | 1.91239 | 1,989,240 | 25.04 | | 0.00 | 0 | |
| R214 | On | 04/02/2021 | 10.32 | Put | | | 9,925.32000 | 9.92532 | 9,705,320 | 25.04 | | 0.00 | 0 | |
| R214 | On | 04/02/2021 | 10.33 | Call | | | 1,926.70000 | 1.92670 | 2,004,010 | 25.04 | | 0.00 | 0 | |
| R214 | On | 04/02/2021 | 10.33 | Put | | | 9,877.36000 | 9.87736 | 9,657,820 | 25.04 | | 0.00 | 0 | |
| R214 | On | 04/02/2021 | 10.31 | Call | | | 1,898.16000 | 1.89816 | 1,974,550 | 25.04 | | 0.00 | 0 | |
| R214 | On | 04/02/2021 | 10.31 | Put | | | 9,973.44000 | 9.97344 | 9,752,980 | 25.04 | | 0.00 | 0 | |
| R214 | On | 06/05/2021 | 12.26 | Call | | | 5,889.64000 | 5.88964 | 6,048,790 | 24.08 | | 0.00 | 0 | |
| R214 | On | 06/05/2021 | 12.26 | Put | | | 4,350.76000 | 4.35076 | 4,227,550 | 24.08 | | 0.00 | 0 | |
| R214 | On | 06/05/2021 | 12.27 | Call | | | 5,917.20000 | 5.91720 | 6,076,760 | 24.09 | | 0.00 | 0 | |
| R214 | On | 06/05/2021 | 12.27 | Put | | | 4,330.88000 | 4.33088 | 4,208,080 | 24.09 | | 0.00 | 0 | |
| R214 | On | 06/05/2021 | 12.25 | Call | | | 5,861.91000 | 5.86191 | 6,020,650 | 24.06 | | 0.00 | 0 | |
| R214 | On | 06/05/2021 | 12.25 | Put | | | 4,370.54000 | 4.37054 | 4,246,920 | 24.06 | | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | | |
| Total For R214 | | | | | | | | | | | 382,112,610.00 | 6,000 | 23,6 | |
| Total for Bond | | | | | | | | | | | 6,790,752,710.16 | 68,045 | 1,333,42 | |
| E170 | On | 01/08/2021 | | | 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 | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES23 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 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 | |
| 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 | |

| 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 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 | |
| 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 | |

| 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 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 | |
| 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 | |

| 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/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 06/08/2020 GOVI | | | 690.52700 | 690.52700 | 686.72300 | 686.72300 | | | 0.00 | 0 | 1,02 |
| GOVI On 05/11/2020 GOVI | | | 697.74700 | 697.74700 | 693.96300 | 693.96300 | | 6,977,470.00 | | 1 | |
| GOVI On 04/02/2021 GOVI | | | 705.64000 | 705.64000 | 701.97600 | 701.97600 | | 0.00 | | 0 | |
| GOVI On 06/05/2021 GOVI | | | 713.77200 | 713.77200 | 710.27100 | 710.27100 | | 0.00 | | 0 | |
| Total GOVI Future | | | | | | | | 6,977,470.00 | | 1 | 1,02 |
| GOVI On 06/08/2020 GOVI | 728.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 06/08/2020 GOVI | 728.13 | Put | | | 414,070.00000 | 41.40700 | 376,030,000 | | 0.00 | 0 | |
| GOVI On 06/08/2020 GOVI | 728.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 06/08/2020 GOVI | 728.14 | Put | | | 414,170.00000 | 41.41700 | 376,130,000 | | 0.00 | 0 | |
| GOVI On 06/08/2020 GOVI | 728.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 06/08/2020 GOVI | 728.12 | Put | | | 413,970.00000 | 41.39700 | 375,930,000 | | 0.00 | 0 | |
| 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 | | | 438,770.00000 | 43.87700 | 400,930,000 | | 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 | | | 438,870.00000 | 43.88700 | 401,030,000 | | 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 | | | 438,670.00000 | 43.86700 | 400,830,000 | | 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 | | | 489,740.00000 | 48.97400 | 453,100,000 | | 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 | | | 489,840.00000 | 48.98400 | 453,200,000 | | 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 | | | 489,640.00000 | 48.96400 | 453,000,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.67 | Call | | | 316,010.00000 | 31.60100 | 351,020,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.68 | Call | | | 315,910.00000 | 31.59100 | 350,920,000 | | 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 | | | 315,810.00000 | 31.58100 | 350,820,000 | | 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 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 6,977,470.00 | 1 | 1,02 |
| Total for GOVI | | | | | | | | | | | | 6,977,470.00 | 1 | 1,02 |
| AL37 | On | 06/08/2020 | Index Future | | | 737.54100 | 737.54100 | 732.68000 | 732.68000 | | | 0.00 | 0 | |
| AL37 | On | 05/11/2020 | Index Future | | | 745.25300 | 745.25300 | 740.40500 | 740.40500 | | | 0.00 | 0 | |
| AL37 | On | 04/02/2021 | Index Future | | | 753.68300 | 753.68300 | 748.95300 | 748.95300 | | | 0.00 | 0 | |
| AL37 | On | 06/05/2021 | Index Future | | | 762.36900 | 762.36900 | 757.80300 | 757.80300 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 06/08/2020 | Index Future | | | 802.50900 | 802.50900 | 795.48800 | 795.48800 | | | 0.00 | 0 | |
| AL7T | On | 05/11/2020 | Index Future | | | 810.90000 | 810.90000 | 803.87600 | 803.87600 | | | 0.00 | 0 | |
| AL7T | On | 04/02/2021 | Index Future | | | 820.07200 | 820.07200 | 813.15700 | 813.15700 | | | 0.00 | 0 | |
| AL7T | On | 06/05/2021 | Index Future | | | 829.52300 | 829.52300 | 822.76600 | 822.76600 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 06/08/2020 | Index Future | | | 698.78000 | 698.78000 | 695.01300 | 695.01300 | | | 0.00 | 0 | 2 |
| ALBI | On | 05/11/2020 | Index Future | | | 706.08700 | 706.08700 | 702.34100 | 702.34100 | | | 0.00 | 0 | |
| ALBI | On | 04/02/2021 | Index Future | | | 714.07400 | 714.07400 | 710.45000 | 710.45000 | | | 0.00 | 0 | |
| ALBI | On | 06/05/2021 | Index Future | | | 722.30300 | 722.30300 | 718.84500 | 718.84500 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 21 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 21 |
| IGOV | On | 06/08/2020 | Index Future | | | 248.82200 | 248.82200 | 248.63400 | 248.63400 | | | 0.00 | 0 | 1,20 |
| IGOV | On | 05/11/2020 | Index Future | | | 251.48500 | 251.48500 | 251.31700 | 251.31700 | | | 0.00 | 0 | |
| IGOV | On | 04/02/2021 | Index Future | | | 254.39100 | 254.39100 | 254.28000 | 254.28000 | | | 0.00 | 0 | |
| IGOV | On | 06/05/2021 | Index Future | | | 257.38300 | 257.38300 | 257.34500 | 257.34500 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,46 |
| JIBAR f | On | 19/08/2020 | Jibar Future | | | 3.66500 | 96.33500 | 3.64500 | 96.35500 | | | 0.00 | 0 | |
| JIBAR f | On | 16/09/2020 | Jibar Future | | | 3.65500 | 96.34500 | 3.64500 | 96.35500 | | | 0.00 | 0 | |
| JIBAR f | On | 21/10/2020 | Jibar Future | | | 3.49500 | 96.50500 | 3.49500 | 96.50500 | | | 0.00 | 0 | |
| JIBAR f | On | 18/11/2020 | Jibar Future | | | 3.49500 | 96.50500 | 3.49500 | 96.50500 | | | 0.00 | 0 | |
| JIBAR f | On | 15/12/2020 | Jibar Future | | | 3.47500 | 96.52500 | 3.47500 | 96.52500 | | | 0.00 | 0 | |
| JIBAR f | On | 20/01/2021 | Jibar Future | | | 3.47500 | 96.52500 | 3.48500 | 96.51500 | | | 0.00 | 0 | |
| JIBAR f | On | 17/03/2021 | Jibar Future | | | 3.49000 | 96.51000 | 3.49000 | 96.51000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2021 | Jibar Future | | | 3.63000 | 96.37000 | 3.65000 | 96.35000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/09/2021 | Jibar Future | | | 3.66500 | 96.33500 | 3.69500 | 96.30500 | | | 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 15/12/2021 Jibar Future | | | 3.90000 | 96.10000 | 3.93000 | 96.07000 | | | | 0.00 | 0 | |
| JIBAR f On 16/03/2022 Jibar Future | | | 3.98500 | 96.01500 | 4.01500 | 95.98500 | | | | 0.00 | 0 | |
| JIBAR f On 15/06/2022 Jibar Future | | | 4.47500 | 95.52500 | 4.49500 | 95.50500 | | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 3 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 3 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 3 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 90.67000 | 90.67000 | 90.66000 | 90.66000 | | | | 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 : | | | | | | | | | | 6,797,730,180.16 | 68,046 | 1,335,95 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.82388 | | | | 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 | | | 5.53000 | 105.36028 | 5.53000 | 105.34457 | | | | 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 | 107.14000 | 10.00000 | 107.11100 | | | | 0.00 | 0 | |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 104.31768 | 11.37000 | 104.28562 | | | | 0.00 | 0 | |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | |
| AB019L On 04/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 104.55972 | 11.81000 | 104.52713 | | | | 0.00 | 0 | |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB021U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 61.24940 | 100.00000 | 61.11458 | | | | 0.00 | 0 | |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | |
| AB025L On 20/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 53.51865 | 100.00000 | 53.39956 | | | | 0.00 | 0 | |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB033U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB033U | | | | | | | | | | 0.00 | 0 | |
| AB034L On 11/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB034U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB034U | | | | | | | | | | 0.00 | 0 | |
| AB035L On 17/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB035U 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 AB035U | | | | | | | | | | 0.00 | 0 | |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | |
| ABCPI3: On 07/12/2023 Spot Bond | | | 4.87500 | 4.87500 | 4.87500 | 287.03195 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001: On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.59262 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003: On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.07992 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF007: On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.90810 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABF19U: On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | |
| ABFN09: On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.60776 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN14: On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.95225 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN15: On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.34440 | | | | 0.00 | 0 | |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | |
| ABFN16: On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.55960 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN18: On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.43628 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.20656 | | | | 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 ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.64022 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.20543 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 17/10/2020 Spot Bond | | | | | 0.00000 | 100.18640 | | | | 0.00 | 0 | |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | |
| ABFN24 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.45469 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN25 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.26038 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN26 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.90477 | | | | 0.00 | 10,000,000,000 | 6,400,000,000 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 10,000,000,000 | 6,400,000,000 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 10,000,000,000 | 6,400,000,000 |
| ABFN27 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.69294 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN28 On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.63887 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN29 On 29/08/2028 Spot Bond | | | | | 0.00000 | 99.97035 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN30 On 15/11/2021 Spot Bond | | | | | 0.00000 | 101.10708 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.94267 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 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 15/11/2024 Spot Bond | | | | | 0.00000 | 101.16352 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 101.28410 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.27753 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 101.12463 | | | | 0.00 | 0 | 10,000,000,00 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.28536 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.21194 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 99.83966 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 99.85100 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.44653 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.13511 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.13848 | | | | 0.00 | 0 | |
| Total ABFN44 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 ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.14095 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.44930 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 101.09026 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 101.51270 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.61653 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 5.60000 | 5.60000 | 5.60000 | 141.32506 | | | | 0.00 | 0 | |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 49.09746 | 100.00000 | 48.99704 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.58000 | 8.58000 | 8.58000 | 130.51610 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 15.52568 | 100.00000 | 15.49411 | | | | 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 | 96.78525 | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.18500 | 211.24950 | 4.18500 | 211.26109 | | | | 0.00 | 0 | |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 4.78000 | 4.78000 | 4.78000 | 131.70596 | | | | 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 | | | 5.42500 | 5.42500 | 5.42500 | 169.66286 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 5.45000 | 5.45000 | 5.45000 | 193.30865 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.37000 | 6.37000 | 6.37000 | 106.31336 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 8.98500 | 8.98500 | 8.98500 | 108.16613 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 5.03000 | 5.03000 | 5.03000 | 103.24244 | | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | |
| ABN87 On 21/12/2026 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 105.47610 | | | | 0.00 | 0 | |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 4.86000 | 105.87083 | 4.86000 | 105.85694 | | | | 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 | | | 5.76500 | 108.47032 | 5.76500 | 108.45356 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS14 On 11/11/2020 Spot Bond | | | 5.08500 | 103.07048 | 5.08500 | 103.05634 | | | | 0.00 | 0 | |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 5.19000 | 111.74375 | 5.19000 | 111.72819 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 7.12000 | 116.31676 | 7.12000 | 116.29465 | | | | 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 | | | 8.33000 | 114.53161 | 8.33000 | 114.50621 | | | 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 | | | 5.61000 | 115.33663 | 5.61000 | 115.31929 | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.48000 | 109.61160 | 7.48000 | 109.58973 | | | 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 | 12.47992 | 100.00000 | 12.45245 | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.67500 | 3.67500 | 3.67500 | 297.71948 | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.88000 | 163.98097 | 2.88000 | 163.99565 | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ABT02U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABT02U | | | | | | | | | 0.00 | 0 | |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ABT03U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABT03U | | | | | | | | | 0.00 | 0 | |
| ABT04L On 05/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ABT04U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABT04U | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 10.43000 | 10.43000 | 10.43000 | 101.96743 | | 9,178,400,000,000.00 | 880,000,000 | 440,000,00 | |
| Total ABX01 SPOT | | | | | | | | 9,178,400,000,000.00 | 880,000,000 | 440,000,00 | |
| Total For ABX01 | | | | | | | | 9,178,400,000,000.00 | 880,000,000 | 440,000,00 | |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | | |
| Total ACIF1U 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 ACIF1U | | | | | | | | | | 0.00 | 0 | |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.58079 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.56400 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 286.70323 | | | | 0.00 | 0 | |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 286.75827 | | | | 0.00 | 0 | |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.54321 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL14€ On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL14€ On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.54575 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL18€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.89588 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.61748 | | | | 0.00 | 0 | |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | |
| ACL18€ On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.55996 | | | | 0.00 | 0 | |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.56255 | | | | 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 ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.56255 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.57686 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.57686 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 193.90427 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 196.38376 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.06050 | | | | 0.00 | 0 | |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.53566 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 99.93772 | | | | 0.00 | 0 | |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.53228 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.51966 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.93299 | | | | 0.00 | 0 | |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI01 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.26597 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.03466 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.04324 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.99983 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 96.96308 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 94.81309 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 98.26087 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 98.49568 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 96.41693 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.01358 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 99.86874 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C On 18/07/2021 Spot Bond | | | | | 0.00000 | 99.87692 | | | | 0.00 | 0 | |
| Total AHF2C3 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 AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.01238 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.01197 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.01650 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.02103 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.03584 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.04036 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.25553 | | | | 0.00 | 0 | |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.06733 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2023 Spot Bond | | | 6.06000 | 114.69094 | 6.06000 | 114.67213 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.11885 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.18751 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D: On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.66756 | | | | 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 AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.41788 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.61082 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.11878 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.18744 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.66737 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHL1A On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | |
| AHL1B On 15/12/2051 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AHL1BU SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHL1BU | | | | | | | | | | 0.00 | 0 | |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 57,270,201,000,000.00 | | 572,702,010 | 4,733,529,75 | |
| Total AHY2U SPOT | | | | | | | | 57,270,201,000,000.00 | | 572,702,010 | 4,733,529,75 | |
| Total For AHY2U | | | | | | | | 57,270,201,000,000.00 | | 572,702,010 | 4,733,529,75 | |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 980,823,193,400,000.00 | | 19,808,231,934 | 19,808,231,93 | |
| Total AIG2U SPOT | | | | | | | | 10,823,193,400,000.00 | | 19,808,231,934 | 19,808,231,93 | |
| Total For AIG2U | | | | | | | | 10,823,193,400,000.00 | | 19,808,231,934 | 19,808,231,93 | |
| AIR02 On 30/04/2023 Spot Bond | | | 6.56000 | 115.45809 | 6.56000 | 115.43773 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 6.06000 | 112.19692 | 6.06000 | 112.17873 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.81000 | 91.11638 | 11.81000 | 91.08797 | | | | 0.00 | 0 | 2,400,000,00 |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | 2,400,000,00 |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | 2,400,000,00 |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.85500 | 168.11510 | 5.85500 | 168.11685 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| AIRS1L On 24/12/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AIRS1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRS1U | | | | | | | | | | 0.00 | 0 | |
| AIRT1L On 22/12/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AIRT1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRT1U | | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.03204 | | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | |
| APF05 On 24/08/2020 Spot Bond | | | | | 0.00000 | 101.05808 | | | | 0.00 | 0 | |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.45252 | | | | 0.00 | 0 | 700,000,00 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.48593 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 99.59624 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 99.98451 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.70247 | | | | 0.00 | 0 | |
| Total APF10 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 APF10 | | | | | | | | | | 0.00 | 0 | |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 100.54393 | | | | 0.00 | 0 | |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF11 | | | | | | | | | | 0.00 | 0 | |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | |
| AS294L On 21/10/2022 Spot Bond | | | 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 AS294U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | |
| AS343L On 12/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS343U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS343U | | | | | | | | | | 0.00 | 0 | |
| AS347L On 27/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS347U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS347U | | | | | | | | | | 0.00 | 0 | |
| AS349L On 23/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS349U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS349U | | | | | | | | | | 0.00 | 0 | |
| AS350L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS350U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS350U | | | | | | | | | | 0.00 | 0 | |
| AS367L On 08/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS367U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS367U | | | | | | | | | | 0.00 | 0 | |
| AS377L On 12/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS377U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS377U | | | | | | | | | | 0.00 | 0 | |
| AS391L On 17/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS391U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS391U | | | | | | | | | | 0.00 | 0 | |
| AS404L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS404U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS404U | | | | | | | | | | 0.00 | 0 | |
| AS410L On 27/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS410U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS410U | | | | | | | | | | 0.00 | 0 | |
| AS423L On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS423U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS423U | | | | | | | | | | 0.00 | 0 | |
| AS424L On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS424U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS424U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AS430L On 10/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS430U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS430U | | | | | | | | | | 0.00 | 0 | |
| AS433L On 21/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS433U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS433U | | | | | | | | | | 0.00 | 0 | |
| AS441L On 04/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS441U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS441U | | | | | | | | | | 0.00 | 0 | |
| AS442L On 04/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 250,000,00 |
| Total AS442U SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For AS442U | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| AS447L On 19/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 650,000,00 |
| Total AS447U SPOT | | | | | | | | | | 0.00 | 0 | 650,000,00 |
| Total For AS447U | | | | | | | | | | 0.00 | 0 | 650,000,00 |
| ASN02L On 07/12/2033 Spot Bond | | | 5.70000 | 209.83827 | 5.70000 | 209.84132 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03L On 07/12/2033 Spot Bond | | | 5.71500 | 188.18989 | 5.71500 | 188.19253 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.50952 | | | | 0.00 | 0 | |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 03/09/2020 Spot Bond | | | | | 0.00000 | 101.15935 | | | | 0.00 | 0 | |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 01/10/2020 Spot Bond | | | | | 0.00000 | 139.96904 | | | | 0.00 | 0 | |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | |
| ASN09L On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | |
| ASN09L On 21/10/2020 Spot Bond | | | | | 0.00000 | 100.03043 | | | | 0.00 | 0 | |
| Total ASN092 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 ASN092 | | | | | | | | | | 0.00 | 0 | |
| ASN09 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.34892 | | | | 0.00 | 0 | |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | |
| ASN09 On 20/12/2020 Spot Bond | | | | | 0.00000 | 98.15500 | | | | 0.00 | 0 | |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | |
| ASN11 On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.87557 | | | | 0.00 | 0 | |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | |
| ASN11 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.75580 | | | | 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 | |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | |
| ASN12 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.74453 | | | | 0.00 | 0 | |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.73616 | | | | 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 | | | 3.61000 | 162.22482 | 3.61000 | 162.23615 | | | | 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 | 95.44090 | | | | 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 ASN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | |
| ASN145 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.50115 | | | | 0.00 | 0 | |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.50738 | | | | 0.00 | 0 | |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | |
| ASN147 On 31/01/2022 Spot Bond | | | 3.65500 | 162.11739 | 3.65500 | 162.12851 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN149 On 31/05/2021 Spot Bond | | | | | 0.00000 | 53.79743 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN150 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.90335 | | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN152 On 31/03/2028 Spot Bond | | | 6.06500 | 162.57930 | 6.06500 | 162.58007 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN154 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 | |
| ASN156 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 | |
| ASN157 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 | |
| ASN159 On 08/08/2021 Spot Bond | | | | | 0.00000 | 101.44842 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN160 On 19/08/2021 Spot Bond | | | | | 0.00000 | 101.18829 | | | | 0.00 | 0 | |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN161 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| 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 | 100.96527 | | | | 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 | |
| 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 | 100.62060 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.41388 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 31/01/2038 Spot Bond | | | 5.70000 | 92.03462 | 5.70000 | 92.03586 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.49277 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.49967 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.53581 | | | | 0.00 | 19,200,000 | 6,700,000 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 19,200,000 | 6,700,000 |

| 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 For ASN204 | | | | | | | | | | 0.00 | 19,200,000 | 6,700,00 |
| ASN20 On 24/08/2021 Spot Bond | | | | | 0.00000 | 101.23965 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.39179 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.88292 | | | | 0.00 | 0 | |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.93254 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.85761 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.61892 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.49698 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.26714 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 101.18489 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.11541 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.66861 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.47981 | | | | 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 ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN300 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.53062 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN310 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.66924 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN311 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.69167 | | | | 0.00 | 0 | |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | |
| ASN311 On 31/03/2029 Spot Bond | | | 5.36000 | 5.36000 | 5.36000 | 90.92195 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN311 On 28/02/2033 Spot Bond | | | 5.86000 | 5.86000 | 5.86000 | 82.93318 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN320 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.50434 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN321 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.57094 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN330 On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.36896 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN331 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.50787 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN332 On 31/01/2038 Spot Bond | | | 5.81000 | 90.71003 | 5.81000 | 90.71098 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN340 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.53899 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.32475 | | | | 0.00 | 0 | |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.32475 | | | | 0.00 | 0 | |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.49273 | | | | 0.00 | 0 | 9,500,00 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | 9,500,00 |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | 9,500,00 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.51330 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.51797 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.51797 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.87937 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.61462 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.50869 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.52635 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 29/10/2021 Spot Bond | | | | | 0.00000 | 99.90891 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.63424 | | | | 0.00 | 0 | |
| Total ASN383 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 ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.63424 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.60710 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.51289 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 20/11/2020 Spot Bond | | | | | 0.00000 | 101.07677 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.59398 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.50953 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.59358 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.77575 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42 On 29/10/2020 Spot Bond | | | | | 0.00000 | 99.90567 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.62968 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.52460 | | | | 0.00 | 0 | |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN444 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.52460 | | | | 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 ASN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN445 | | | | | | | | | | 0.00 | 0 | |
| ASN445 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.48019 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN449 On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.49440 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN450 On 01/07/2023 Spot Bond | | | | | 0.00000 | 100.45592 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN453 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.18572 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN458 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.16950 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For ASN459 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| ASN459 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.11292 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN460 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.11387 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN461 On 28/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 6,000,000,000 |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| ASN462 On 31/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 6,000,000,000 |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| ASN463 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.93577 | | | | 0.00 | 0 | |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW18 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BAW19 On 05/12/2020 Spot Bond | | | 5.66000 | 102.64708 | 5.66000 | 102.63149 | | | | 0.00 | 0 | 1,000,000,00 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| BAW21 On 24/03/2022 Spot Bond | | | 5.62000 | 108.84299 | 5.62000 | 108.82661 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.05027 | 9.30000 | 103.02483 | | | | 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 | 100.75578 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.55913 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 101.02888 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.72879 | | | | 0.00 | 0 | |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.35467 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW32 On 14/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAW32U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW32U | | | | | | | | | | 0.00 | 0 | |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.76991 | | | | 0.00 | 0 | |
| Total BAYA57 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 BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.54731 | | | | 0.00 | 0 | |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.19510 | | | | 0.00 | 0 | |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.55349 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.67190 | | | | 0.00 | 0 | |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.54739 | | | | 0.00 | 0 | |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 8.26000 | 8.26000 | 8.26000 | 107.64232 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA68 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.50710 | | | | 0.00 | 0 | |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.50710 | | | | 0.00 | 0 | |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.50710 | | | | 0.00 | 0 | |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.04000 | 11.04000 | 11.04000 | 108.47790 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.58614 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.69180 | | | | 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 BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.58132 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.58140 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.60025 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.56902 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.56902 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.69650 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.58231 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.32496 | | | | 0.00 | 0 | |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | |
| BAYB08 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.64647 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.66109 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.66109 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB15 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.66109 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.67681 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 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 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.66171 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.66171 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB20 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.69047 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | |
| BAYD6U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD6U 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 BAYD6U | | | | | | | | | | 0.00 | 0 | |
| BC127 On 08/05/2021 Spot Bond | | | | | 0.00000 | 101.32395 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 101.20942 | | | | 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 | 100.67038 | | | | 0.00 | 0 | |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.98500 | 7.98500 | 7.98500 | 102.87822 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BD302U On 18/04/2028 Spot Bond | | | 100.00000 | 10.24028 | 100.00000 | 10.21761 | | | | 0.00 | 0 | |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.46946 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 101.28673 | | | | 0.00 | 0 | 250,000,00 |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.34820 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.40843 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | |
| BGL05 On 04/09/2020 Spot Bond | | | 5.76000 | 104.98665 | 5.76000 | 104.97020 | | | | 0.00 | 0 | |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.29963 | | | | 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 BGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.06000 | 113.73972 | 7.06000 | 113.71829 | | | | 5,930,400,000,000.00 | 840,000,000 | 420,000,00 |
| Total BGL07 SPOT | | | | | | | | | | 5,930,400,000,000.00 | 840,000,000 | 420,000,00 |
| Total For BGL07 | | | | | | | | | | 5,930,400,000,000.00 | 840,000,000 | 420,000,00 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.06294 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL09 On 29/09/2020 Spot Bond | | | 5.76000 | 104.59411 | 5.76000 | 104.57778 | | | | 0.00 | 0 | |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 103.71101 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 6.96000 | 106.77346 | 6.96000 | 106.75362 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 104.30745 | | | | 0.00 | 0 | |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | |
| BGL13 On 20/08/2021 Spot Bond | | | 6.06000 | 110.81010 | 6.06000 | 110.79194 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 104.70656 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 104.17851 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 101.30455 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 101.74515 | | | | 0.00 | 0 | 700,000,00 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 700,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.82131 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 99.26976 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 104.12719 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.84369 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.88488 | | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.16356 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 5.80000 | 113.10572 | 5.80000 | 113.08814 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.65168 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 98.42085 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 99.12805 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 97.32316 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 99.86102 | | | | 0.00 | 0 | |
| Total BNPP01 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 BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0:On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.19794 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0:On 21/02/2023 Spot Bond | | | | | 0.00000 | 101.22170 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0:On 05/01/2025 Spot Bond | | | | | 0.00000 | 100.36211 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0: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 | |
| BPPF0:On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.56934 | | | | 0.00 | 0 | |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | |
| BPPF0:On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.46756 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1:On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.09075 | | | | 0.00 | 0 | 250,000,00 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| BPPF1:On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.74506 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1:On 23/07/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BPPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF16 | | | | | | | | | | 0.00 | 0 | |
| BPPF1:On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.93000 | | | | 0.00 | 0 | |
| Total BPPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF18 | | | | | | | | | | 0.00 | 0 | |
| BPPF1:On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.07006 | | | | 0.00 | 0 | 250,000,00 |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| BPPF2:On 19/11/2024 Spot Bond | | | | | 0.00000 | 101.08187 | | | | 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 BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.86255 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| 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 | 100.12857 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BS2A1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BS2A1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BS2A1U | | | | | | | | | | 0.00 | 0 | |
| BS2A2 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BS2A2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BS2A2U | | | | | | | | | | 0.00 | 0 | |
| BS2B1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | |
| BS2C1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.61728 | | | | 0.00 | 0 | |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.40870 | | | | 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 | |
| BX161 On 01/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BX161U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BX162L On 01/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BYA68U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYA68U | | | | | | | | | | 0.00 | 0 | |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 101.96532 | | | | 0.00 | 0 | |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | |
| CBL26 On 06/05/2021 Spot Bond | | | 4.68000 | 107.27119 | 4.68000 | 107.25770 | | | | 0.00 | 0 | |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.34080 | | | | 0.00 | 0 | 500,000,00 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 99.90500 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.93000 | 112.91696 | 7.93000 | 112.89297 | | | | 0.00 | 0 | 16,850,000,00 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 16,850,000,00 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 16,850,000,00 |
| CCT02 On 12/06/2024 Spot Bond | | | 8.96000 | 109.86269 | 8.96000 | 109.83639 | | | | 0.00 | 0 | 3,500,000,00 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| CCT03 On 15/03/2025 Spot Bond | | | 8.82500 | 112.68953 | 8.82500 | 112.66309 | | | | 0.00 | 0 | |
| Total CCT03 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 CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.78000 | 102.12921 | 9.78000 | 101.27411 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35290 | 10.00000 | 107.32450 | | | | 0.00 | 0 | |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.46486 | | | | 0.00 | 0 | |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.58579 | | | | 0.00 | 0 | |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.21182 | | | | 0.00 | 0 | |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | |
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 100.68582 | | | | 0.00 | 0 | |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.69771 | | | | 0.00 | 0 | |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CGR39U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR39U | | | | | | | | | | 0.00 | 0 | |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.62611 | | | | 0.00 | 0 | |
| Total CGR41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR41 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 102.00802 | | | | 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 CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 101.80934 | | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 100.38318 | | | | 0.00 | 0 | |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 99.86412 | | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR45 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.24833 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.33180 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL567U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL567U | | | | | | | | | | 0.00 | 0 | |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | |
| CL572L On 29/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL572U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL572U | | | | | | | | | | 0.00 | 0 | |
| CL573L On 19/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL573U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL573U | | | | | | | | | | 0.00 | 0 | |
| CLA4U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLA4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLA4U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLA5U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLA5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLA5U | | | | | | | | | | 0.00 | 0 | |
| CLA6U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLA6U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLA6U | | | | | | | | | | 0.00 | 0 | |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | |
| CLC2U On 21/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLC2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLC2U | | | | | | | | | | 0.00 | 0 | |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 100.59136 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 158.15903 | 3.14000 | 158.09334 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 13/09/2021 Spot Bond | | | 3.58000 | 3.58000 | 3.58000 | 156.69468 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | 8.17000 | 107.87053 | 8.17000 | 107.84707 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.62068 | | | | 0.00 | 0 | |
| Total CLN317 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 CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN34 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.00748 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 20/03/2024 Spot Bond | | | 6.83000 | 115.45564 | 6.83000 | 115.43456 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN36 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 | |
| CLN36 On 20/03/2024 Spot Bond | | | 8.97000 | 116.68642 | 8.97000 | 116.65860 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.85604 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 26/07/2022 Spot Bond | | | | | 0.00000 | 99.93405 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | | | 0.00000 | 107.57854 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2021 Spot Bond | | | 5.65500 | 106.05815 | 5.65500 | 106.04208 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | 10.98000 | 102.31442 | 10.98000 | 102.28470 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN38 On 20/09/2024 Spot Bond | | | 11.00000 | 103.73442 | 11.00000 | 103.70424 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN38 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.77063 | | | | 0.00 | 0 | |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | |
| CLN38 On 20/09/2024 Spot Bond | | | 8.76000 | 115.30279 | 8.76000 | 115.27593 | | | | 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 CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.68416 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.52631 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |
| CLN386 On 26/01/2021 Spot Bond | | | | | 0.00000 | 99.92800 | | | | 0.00 | 0 | |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | |
| CLN387 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.53059 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.32689 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.31734 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.38386 | | | | 0.00 | 0 | |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.66336 | | | | 0.00 | 0 | |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.71875 | | | | 0.00 | 0 | |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.64391 | | | | 0.00 | 0 | |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | |
| CLN415 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.62411 | | | | 0.00 | 0 | |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN418 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.68588 | | | | 0.00 | 0 | |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.12119 | | | | 0.00 | 0 | |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 99.90174 | | | | 0.00 | 0 | |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.44200 | | | | 0.00 | 0 | |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.62700 | | | | 0.00 | 0 | |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.50400 | | | | 0.00 | 0 | |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.05819 | | | | 0.00 | 0 | |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.08300 | | | | 0.00 | 0 | |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.86164 | | | | 0.00 | 0 | |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 159.17000 | | | | 0.00 | 0 | |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.36700 | | | | 0.00 | 0 | |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.04000 | | | | 0.00 | 0 | |
| Total CLN432 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 CLN432 | | | | | | | | | | 0.00 | 0 | |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.25100 | | | | 0.00 | 0 | |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 160.21000 | | | | 0.00 | 0 | |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.60617 | | | | 0.00 | 0 | |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.56838 | | | | 0.00 | 0 | |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.83204 | | | | 0.00 | 0 | |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | |
| CLN439 On 20/03/2021 Spot Bond | | | | | 0.00000 | 162.78000 | | | | 0.00 | 0 | |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | |
| CLN440 On 24/05/2021 Spot Bond | | | 5.55500 | 106.52049 | 5.55500 | 106.50463 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN445 On 31/01/2022 Spot Bond | | | 3.58000 | 162.29649 | 3.58000 | 162.30795 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2025 Spot Bond | | | 7.03000 | 119.81933 | 7.03000 | 119.81672 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 7.27000 | 118.62597 | 7.27000 | 118.62263 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.71284 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 101.26008 | | | | 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 CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.43809 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.68378 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 13/03/2022 Spot Bond | | | 6.26000 | 109.42543 | 6.26000 | 109.40710 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN464 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.07944 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN465 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.45340 | | | | 0.00 | 0 | 250,000,00 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.14837 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.37925 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.16495 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN475 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.61454 | | | | 0.00 | 0 | |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | |
| CLN476 On 29/11/2021 Spot Bond | | | 100.00000 | 40.98885 | 100.00000 | 40.89862 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.72281 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.05412 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.80475 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 02/12/2021 Spot Bond | | | 5.75500 | 106.39007 | 5.75500 | 106.37357 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN486 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.91899 | | | | 0.00 | 0 | |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 23/06/2021 Spot Bond | | | 9.26000 | 104.36509 | 9.26000 | 107.25787 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 6.06000 | 105.66946 | 6.06000 | 105.65213 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.14545 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.61387 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.88752 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 6.46000 | 116.73337 | 6.46000 | 116.71320 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.95486 | | | | 0.00 | 0 | |
| Total CLN497 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 CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.18151 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN500 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.21797 | | | | 0.00 | 0 | |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.18857 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.19795 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN503 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.19795 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 24/10/2020 Spot Bond | | | | | 0.00000 | 99.98539 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN506 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.95440 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.18445 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 94.77948 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 103.52064 | 9.96000 | 103.49331 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.29435 | 10.01000 | 102.26705 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.09567 | | | | 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 CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 30/06/2022 Spot Bond | | | 9.60000 | 100.61676 | 9.60000 | 101.17898 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.69286 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.56956 | | | | 0.00 | 0 | |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | |
| CLN521 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.95137 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.31094 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 09/09/2022 Spot Bond | | | 9.20000 | 103.40526 | 9.20000 | 103.37999 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 24/04/2021 Spot Bond | | | | | 0.00000 | 99.98528 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.57239 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.96218 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 102.39130 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.82854 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN53(On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.65169 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN53' On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.69286 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.57270 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN53' On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.01895 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 18/07/2025 Spot Bond | | | 9.21000 | 9.21000 | 9.21000 | 104.61496 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 18/07/2023 Spot Bond | | | | | 0.00000 | 98.34913 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 25/01/2023 Spot Bond | | | | | 0.00000 | 99.93940 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.12403 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN54' On 20/12/2023 Spot Bond | | | | | 0.00000 | 110.87300 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.89364 | | | | 0.00 | 0 | 14,273,495,00 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,273,495,00 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,273,495,00 |
| CLN54(On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.12162 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 21/08/2026 Spot Bond | | | 8.68000 | 110.45147 | 8.68000 | 110.42568 | | | | 0.00 | 0 | |
| Total CLN546 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 CLN546 | | | | | | | | | 0.00 | 0 | |
| CLN546 On 29/03/2025 Spot Bond | | | 8.73000 | 108.23780 | 8.73000 | 108.21267 | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | 0.00 | 0 | |
| CLN547 On 12/11/2025 Spot Bond | | | 8.82000 | 107.56788 | 8.82000 | 107.54265 | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | 0.00 | 0 | |
| CLN548 On 18/04/2028 Spot Bond | | | | | 0.00000 | 294.98688 | | | 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 | 101.18064 | | | 0.00 | 0 | |
| Total CLN555 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN555 | | | | | | | | | 0.00 | 0 | |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.34423 | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.32309 | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.03057 | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.13607 | | | 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 |
| CLN559 On 20/12/2023 Spot Bond | | | 100.00000 | | 0.00000 | 135.17100 | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.38859 | | | 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 CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 101.17672 | 10.19000 | 101.83718 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 8.68000 | 107.45678 | 8.68000 | 108.14853 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.42561 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.04149 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.12084 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.84854 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.31882 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.45043 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.95443 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 12/11/2025 Spot Bond | | | 8.91000 | 105.71079 | 8.91000 | 106.37277 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.38206 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN573 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.50533 | | | | 0.00 | 0 | 250,000,00 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.32480 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.64967 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN576 On 25/04/2023 Spot Bond | | | | | 0.00000 | 96.19900 | | | | 0.00 | 0 | |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.62301 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.01672 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.37754 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN581 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.34895 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN582 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.84407 | | | | 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 |
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.72261 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.01238 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.82278 | | | | 0.00 | 0 | |
| Total CLN585 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 CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.36252 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.73824 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.59270 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.59657 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.70993 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.71235 | | | | 0.00 | 0 | 50,000,00 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| CLN591 On 05/12/2026 Spot Bond | | | 5.25000 | 125.15958 | 5.25000 | 102.88034 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.01450 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.39943 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.01450 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 101.47100 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.35772 | | | | 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 CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.67740 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.59657 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.59657 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.80323 | | | | 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 | 104.05393 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.33986 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.26425 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.19044 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.10954 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.05426 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 30/04/2023 Spot Bond | | | 9.32000 | 102.13810 | 9.32000 | 102.11268 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN61 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 | 99.99988 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.18923 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.75583 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 101.02052 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.84400 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.35093 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 100.66922 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.56838 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.60206 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.82276 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 99.92854 | | | | 0.00 | 0 | |
| Total CLN620 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 CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 28/10/2022 Spot Bond | | | | | 0.00000 | 99.92886 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 28/04/2021 Spot Bond | | | | | 0.00000 | 99.93430 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.69427 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 25/01/2023 Spot Bond | | | | | 0.00000 | 99.93832 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 25/01/2023 Spot Bond | | | 6.33000 | 106.06705 | 6.33000 | 106.04889 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.34055 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.71521 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 31/07/2034 Spot Bond | | | 12.64000 | 82.43292 | 12.64000 | 82.40517 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN62 On 20/11/2021 Spot Bond | | | | | 0.00000 | 101.08015 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | 9.38000 | 104.53366 | 9.38000 | 104.50735 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.33524 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.05104 | | | | 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 CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.30535 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/05/2022 Spot Bond | | | | | 0.00000 | 101.32913 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.43613 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.06723 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.32993 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/02/2021 Spot Bond | | | | | 0.00000 | 101.26791 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.23477 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN639 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.43613 | | | | 0.00 | 0 | 90,000,00 |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| CLN640 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.09797 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.07238 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.58610 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN646 On 29/01/2022 Spot Bond | | | | | 0.00000 | 101.54990 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.58705 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.32993 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.86515 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.32993 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.09953 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.32993 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN653 On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.03675 | | | | 0.00 | 0 | |
| Total CLN653 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN653 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.43149 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 22/03/2030 Spot Bond | | | | | 0.00000 | 100.80279 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.63565 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.23799 | | | | 0.00 | 0 | |
| Total CLN657 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 CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.54322 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.54915 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN659 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.56846 | | | | 0.00 | 0 | |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN660 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/06/2023 Spot Bond | | | | | 0.00000 | 90.28500 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.69985 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 84.24600 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.26600 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.05840 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.42299 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.56350 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 104.80023 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.69940 | | | | 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 CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.01497 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN67' On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.73051 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN67: On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.72584 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN67: On 31/01/2025 Spot Bond | | | 5.83472 | 127.26512 | 5.83472 | 102.37442 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN67: On 31/01/2025 Spot Bond | | | 5.83472 | 127.24261 | 5.83472 | 102.37508 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN67: On 18/06/2021 Spot Bond | | | | | 0.00000 | 101.12827 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.19812 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN67: On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.14024 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.41564 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.53057 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN68(On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.70404 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN68 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.94670 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.65587 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.57715 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.57199 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.52313 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.56193 | | | | 0.00 | 0 | |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.55794 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.53880 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.46948 | | | | 0.00 | 0 | |
| Total CLN689 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN689 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.42700 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.35308 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.39005 | | | | 0.00 | 0 | |
| Total CLN692 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 CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.44561 | | | | 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 | 90.50563 | | | | 0.00 | 0 | |
| Total CLN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN694 | | | | | | | | | | 0.00 | 0 | |
| CLN694 On 07/07/2021 Spot Bond | | | | | 0.00000 | 100.31866 | | | | 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 | 90.15916 | | | | 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 | 86.98032 | | | | 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 | 85.38509 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.24147 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.16095 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.15299 | | | | 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 | 85.49278 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 28/02/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 81.26405 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN703 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.15839 | | | | 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 CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.98500 | 102.90024 | 7.98500 | 102.87822 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.24664 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.66000 | 113.11158 | 7.66000 | 113.08835 | | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | |
| COJ07 On 23/03/2021 Spot Bond | | | 5.97000 | 106.67995 | 5.97000 | 106.66291 | | | | 0.00 | 0 | |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.78000 | 108.37018 | 9.78000 | 108.34192 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 6.24000 | 114.62175 | 6.24000 | 114.60251 | | | | 0.00 | 0 | |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | |
| COT01 On 03/04/2023 Spot Bond | | | 6.89500 | 108.13153 | 6.89500 | 108.11150 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 10.24000 | 102.88156 | 10.24000 | 102.85349 | | | | 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 | | | 10.33000 | 96.63477 | 10.33000 | 96.60818 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| CPV01 On 30/06/2029 Spot Bond | | | 9.26000 | 9.26000 | 9.26000 | 107.58996 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.57348 | | | | 0.00 | 0 | |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS002 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.92802 | | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | |
| CSA05U On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CSA05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CSA05U | | | | | | | | | | 0.00 | 0 | |
| CSD05U On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CSD05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CSD05U | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.54315 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.65482 | | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.46852 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.73550 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 11/09/2020 Spot Bond | | | | | 0.00000 | 100.67972 | | | | 0.00 | 0 | |
| Total DENG92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG92 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.48103 | | | | 0.00 | 0 | 250,000,00 |
| Total DENG93 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For DENG93 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| DENG9 On 27/09/2020 Spot Bond | | | | | 0.00000 | 100.39804 | | | | 0.00 | 0 | 250,000,00 |
| Total DENG94 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For DENG94 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| DENG9 On 11/12/2020 Spot Bond | | | | | 0.00000 | 100.67973 | | | | 0.00 | 0 | |
| Total DENG97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG97 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2021 Spot Bond | | | | | 0.00000 | 99.88282 | | | | 0.00 | 0 | |
| Total DENG98 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 DENG98 | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 99.85565 | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | 0.00 | 0 | |
| DNG95 On 27/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DNG95U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DNG95U | | | | | | | | | 0.00 | 0 | |
| DNG96 On 27/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DNG96U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DNG96U | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.19947 | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.05183 | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.38689 | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DSY02U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY02U | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 9.13000 | 9.13000 | 9.13000 | 106.43398 | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/02/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DSY03U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY03U | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.33450 | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | 0.00 | 0 | |
| DSY05 On 10/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 160,000,000,000.00 | 1,600,000,000 | 800,000,000 | |
| Total DSY05U SPOT | | | | | | | | 160,000,000,000.00 | 1,600,000,000 | 800,000,000 | |
| Total For DSY05U | | | | | | | | 160,000,000,000.00 | 1,600,000,000 | 800,000,000 | |
| DSY06 On 10/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|-------------------|-------------------|
| Total DSY06U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY06U | | | | | | | | | 0.00 | 0 | |
| DV2021 On 18/06/2021 Spot Bond | | | 6.01000 | 103.49015 | 6.01000 | 103.47340 | | | 0.00 | 0 | 200,000,00 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| DV23 On 27/02/2023 Spot Bond | | | 6.44000 | 112.43328 | 6.44000 | 112.41371 | | 78,568,000,000.00 | | 12,200,000 | 6,100,00 |
| Total DV23 SPOT | | | | | | | | 78,568,000,000.00 | | 12,200,000 | 6,100,00 |
| Total For DV23 | | | | | | | | 78,568,000,000.00 | | 12,200,000 | 6,100,00 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 24.89304 | 100.00000 | 24.83765 | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 24.89304 | 100.00000 | 24.83765 | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 5.93000 | 116.10646 | 5.93000 | 116.08782 | | | 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 | 104.16582 | 9.69000 | 104.13874 | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.16582 | 9.69000 | 104.13874 | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.81000 | 95.27659 | 11.81000 | 95.24656 | | | 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 | 104.34149 | 10.10000 | 104.31325 | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.34149 | 10.10000 | 104.31325 | | | 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 | 100.51693 | | | 0.00 | 0 | |
| Total DVC031 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVC031 | | | | | | | | | 0.00 | 0 | |
| DVF20 On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.79941 | | | 0.00 | 0 | |
| Total DVF20C SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF20C | | | | | | | | | 0.00 | 0 | |
| DVF20 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.05227 | | | 0.00 | 0 | |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF20D | | | | | | | | | 0.00 | 0 | |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.89806 | | | 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 DVF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 99.94212 | | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | |
| DVF22i On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.45847 | | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | |
| DVF22i On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.28264 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 98.51785 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.66233 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.00717 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 98.63747 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVF30i On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total DVF30U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF30U | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.73778 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2i On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.80149 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2i On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.31715 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 99.89353 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 94.12660 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 99.88716 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.59358 | | | | 0.00 | 0 | |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | |
| E174 On 01/08/2020 Spot Bond | | | 4.45000 | 99.90256 | 4.45000 | 99.89039 | | | | 0.00 | 0 | |
| Total E174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E174 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 5.07500 | 107.99582 | 5.07500 | 107.98095 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.46500 | 110.12440 | 5.46500 | 110.10827 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.37000 | 115.02612 | 6.37000 | 115.00652 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.96000 | 95.26980 | 5.96000 | 95.27061 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL001L On 23/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EL001U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL001U | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.70000 | 81.95376 | 5.70000 | 81.95486 | | | | 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 | 129.31199 | 2.25000 | 129.32577 | | | | 0.00 | 0 | |
| Total EL037/I2038 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 EL037/I2038 | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 5.32000 | 125.37313 | 5.32500 | 125.33377 | | 25,270,000,000,000.00 | 4,750,000,000 | 24,450,000,00 | |
| Total EL28 SPOT | | | | | | | | 25,270,000,000,000.00 | 4,750,000,000 | 24,450,000,00 | |
| Total For EL28 | | | | | | | | 25,270,000,000,000.00 | 4,750,000,000 | 24,450,000,00 | |
| EL29 On 19/11/2029 Spot Bond | | | 5.34800 | 110.39361 | 5.34800 | 110.39634 | | 48,132,000,000,000.00 | 9,000,000,000 | 4,500,000,00 | |
| Total EL29 SPOT | | | | | | | | 48,132,000,000,000.00 | 9,000,000,000 | 4,500,000,00 | |
| Total For EL29 | | | | | | | | 48,132,000,000,000.00 | 9,000,000,000 | 4,500,000,00 | |
| EL30 On 29/07/2030 Spot Bond | | | 5.39500 | 106.46732 | 5.39500 | 106.46964 | | 0.00 | 0 | 23,400,000,00 | |
| Total EL30 SPOT | | | | | | | | 0.00 | 0 | 23,400,000,00 | |
| Total For EL30 | | | | | | | | 0.00 | 0 | 23,400,000,00 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.62000 | 96.28011 | 5.62000 | 96.28169 | | 0.00 | 0 | 25,900,000,00 | |
| Total EL31 SPOT | | | | | | | | 0.00 | 0 | 25,900,000,00 | |
| Total For EL31 | | | | | | | | 0.00 | 0 | 25,900,000,00 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.67000 | 84.04787 | 5.67000 | 84.04907 | | 167,265,000,000,000.00 | 29,500,000,000 | 29,500,000,00 | |
| Total EL36 SPOT | | | | | | | | 167,265,000,000,000.00 | 29,500,000,000 | 29,500,000,00 | |
| Total For EL36 | | | | | | | | 167,265,000,000,000.00 | 29,500,000,000 | 29,500,000,00 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 129.31199 | 2.25000 | 129.32577 | | 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 | 133.37742 | | 0.00 | 0 | | |
| Total ELN001 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For ELN001 | | | | | | | | 0.00 | 0 | | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 131.25366 | | 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 | 100.46560 | | 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 ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 99.55015 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.34098 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| EMM01 On 28/07/2020 Spot Bond | | | 5.82000 | 99.93626 | 5.82000 | 99.92034 | | | | 0.00 | 0 | |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 5.67000 | 107.01572 | 5.67000 | 106.99946 | | | | 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 | | | 9.40000 | 104.21213 | 9.40000 | 104.18612 | | | | 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 | | | 11.51000 | 11.51000 | 11.51000 | 94.56644 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.86000 | 11.86000 | 11.86000 | 98.95563 | | | | 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 | | | 9.48000 | 9.48000 | 9.48000 | 102.54877 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.48000 | 9.48000 | 9.48000 | 103.38739 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 12.12000 | 12.12000 | 12.12000 | 78.98967 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.94500 | 10.94500 | 10.94500 | 100.00801 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EMM09 On 18/06/2032 Spot Bond | | | 12.12000 | 12.12000 | 12.12000 | 94.60999 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.52654 | | | | 0.00 | 0 | |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | |
| ENX01S On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.72333 | | | | 0.00 | 0 | |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 100.79406 | | | | 0.00 | 0 | |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | |
| ENX03U On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ENX03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX03U | | | | | | | | | | 0.00 | 0 | |
| ENX04 On 01/05/2022 Spot Bond | | | | | 0.00000 | 101.78678 | | | | 0.00 | 0 | |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | |
| ENX07 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.95387 | | | | 0.00 | 0 | |
| Total ENX07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX07 | | | | | | | | | | 0.00 | 0 | |
| ENX08 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.58034 | | | | 0.00 | 0 | |
| Total ENX08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX08 | | | | | | | | | | 0.00 | 0 | |
| ENX09 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.52881 | | | | 0.00 | 0 | |
| Total ENX09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX09 | | | | | | | | | | 0.00 | 0 | |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.81311 | | | | 0.00 | 0 | |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.56649 | | | | 0.00 | 0 | |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.23420 | | | | 0.00 | 0 | |
| Total EPF014 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 EPF014 | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.82988 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.68846 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.70682 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.62352 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.65385 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.33016 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | |
| EPF04U On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | |
| EPF05U On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF08U | | | | | | | | | | 0.00 | 0 | |
| EPF08U On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF09U | | | | | | | | | | 0.00 | 0 | |
| EPF09U On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF10U | | | | | | | | | | 0.00 | 0 | |
| EPF10U On 01/07/2022 Spot Bond | | | 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 EPF11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF11U | | | | | | | | | | 0.00 | 0 | |
| EPF12L On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF12U | | | | | | | | | | 0.00 | 0 | |
| EPF13L On 28/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF13U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF13U | | | | | | | | | | 0.00 | 0 | |
| EPF14L On 20/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF14U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF14U | | | | | | | | | | 0.00 | 0 | |
| EPFC4L On 07/11/2020 Spot Bond | | | | | 0.00000 | 101.22491 | | | | 0.00 | 0 | |
| Total EPFC45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC45 | | | | | | | | | | 0.00 | 0 | |
| EPFC4L On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.59260 | | | | 0.00 | 0 | |
| Total EPFC46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | | 0.00 | 0 | |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.60163 | | | | 0.00 | 0 | |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | |
| EQS11L On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | |
| EQT00L On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.78461 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT00L On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.80498 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00L On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.11765 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT02L On 26/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EQT02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT02U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|------------|
| ERS3B1 On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.17018 | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.12513 | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.24219 | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.13413 | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | 0.00 | 0 | |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | 0.00 | 0 | |
| Total ERS12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS12/JIBAR | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.22329 | | | 0.00 | 0 | |
| Total ERS21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS21 | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.12514 | | | 0.00 | 0 | |
| Total ERS24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS24 | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.17914 | | | 0.00 | 0 | |
| Total ERS25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS25 | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.11075 | | | 0.00 | 0 | |
| Total ERS26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS26 | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.08911 | | | 0.00 | 0 | |
| Total ERS27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS27 | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 5.98000 | 109.19016 | 5.98000 | 109.17249 | | 21,703,812,000,000.00 | 3,629,400,000 | 1,814,700,000 | |
| Total ES23 SPOT | | | | | | | | 21,703,812,000,000.00 | 3,629,400,000 | 1,814,700,000 | |
| Total For ES23 | | | | | | | | 21,703,812,000,000.00 | 3,629,400,000 | 1,814,700,000 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 99.97319 | 10.00000 | 99.94640 | | 0.00 | 0 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|---------------------|
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.62000 | 98.99703 | 8.62000 | 98.97422 | | | 10,759,484,000,000.00 | 1,248,200,000 | 6,556,515,20 |
| Total ES26 SPOT | | | | | | | | | 10,759,484,000,000.00 | 1,248,200,000 | 6,556,515,20 |
| Total For ES26 | | | | | | | | | 10,759,484,000,000.00 | 1,248,200,000 | 6,556,515,20 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.40576 | 7.85000 | 102.38422 | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 12.00000 | 73.25302 | 12.07000 | 72.87484 | | | 3,004,800,000,000.00 | 250,400,000 | 2,295,200,00 |
| Total ES33 SPOT | | | | | | | | | 3,004,800,000,000.00 | 250,400,000 | 2,295,200,00 |
| Total For ES33 | | | | | | | | | 3,004,800,000,000.00 | 250,400,000 | 2,295,200,00 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.65564 | 7.50000 | 102.63511 | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.49000 | 72.40212 | 12.49000 | 72.37816 | | | 47,819,214,000,000.00 | 3,828,600,000 | 5,114,300,00 |
| Total ES42 SPOT | | | | | | | | | 47,819,214,000,000.00 | 3,828,600,000 | 5,114,300,00 |
| Total For ES42 | | | | | | | | | 47,819,214,000,000.00 | 3,828,600,000 | 5,114,300,00 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.06806 | 8.50000 | 102.04485 | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | |
| ESF01 On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ESF01U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ESF01U | | | | | | | | | 0.00 | 0 | |
| ESF02 On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.05573 | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.60824 | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 99.94492 | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.53897 | | | 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 FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 13.27204 | 100.00000 | 13.23989 | | | | 0.00 | 0 | |
| Total FFA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FFA1U | | | | | | | | | | 0.00 | 0 | |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 21.43642 | 100.00000 | 21.38449 | | | | 0.00 | 0 | |
| Total FFB1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FFB1U | | | | | | | | | | 0.00 | 0 | |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | |
| FIF13U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF13U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF13U | | | | | | | | | | 0.00 | 0 | |
| FIF14U On 01/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF14U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF14U | | | | | | | | | | 0.00 | 0 | |
| FIF15U On 01/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF15U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF15U | | | | | | | | | | 0.00 | 0 | |
| FIF16U On 01/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF16U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF16U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FIF17U On 01/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF17U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF17U | | | | | | | | | | 0.00 | 0 | |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 101.27217 | | | | 0.00 | 0 | |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.30843 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.11158 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.21066 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.25767 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 99.91048 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFC35 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.19935 | | | | 0.00 | 0 | |
| Total FIFC35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC35 | | | | | | | | | | 0.00 | 0 | |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.54293 | | | | 0.00 | 0 | |
| Total FRB13 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 FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 5.79000 | 5.79000 | 5.79000 | 104.86472 | | | | 0.00 | 0 | |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.99193 | | | | 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 | 101.91853 | | | | 0.00 | 0 | |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | |
| FRB19 On 14/04/2021 Spot Bond | | | 6.73000 | 107.28570 | 6.73000 | 107.26630 | | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 101.74526 | | | | 0.00 | 0 | |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 104.26348 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 104.06148 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 101.06284 | | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.99883 | | | | 0.00 | 0 | |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 99.76134 | | | | 0.00 | 0 | |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 96.68603 | | | | 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 FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 9.18000 | 105.89747 | 9.18000 | 105.87150 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.03000 | 163.61804 | 3.03000 | 163.63203 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.73500 | 3.73500 | 3.73500 | 297.17378 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 132.82648 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 5.42500 | 169.65917 | 5.42500 | 169.66286 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 5.30500 | 5.30500 | 5.30500 | 91.30659 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 6.03000 | 6.03000 | 6.03000 | 182.32506 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.94500 | 77.87900 | 5.94500 | 77.87963 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.91500 | 77.39307 | 5.91500 | 77.39382 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 30/11/2020 Spot Bond | | | 3.94000 | 3.94000 | 3.94000 | 98.55948 | | | | 0.00 | 0 | |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 5.94000 | 5.94000 | 5.94000 | 78.08847 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRBZ0: On 10/12/2024 Spot Bond | | | 6.02000 | 6.02000 | 6.02000 | 77.29565 | | | | 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 | |
| FRC12: On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC12U | | | | | | | | | | 0.00 | 0 | |
| FRC16: On 31/01/2025 Spot Bond | | | 5.43000 | 5.43000 | 5.43000 | 128.13811 | | | | 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 | 81.79129 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 100.83866 | | | | 0.00 | 0 | |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC209 | | | | | | | | | | 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 | |
| FRC22: On 31/01/2022 Spot Bond | | | 3.69000 | 162.03390 | 3.69000 | 162.04486 | | | | 0.00 | 0 | |
| Total FRC221 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 FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 31/01/2022 Spot Bond | | | 4.55000 | 160.00042 | 4.55000 | 160.00754 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.94263 | | | | 0.00 | 0 | |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.11586 | | | | 0.00 | 0 | |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.39861 | | | | 0.00 | 0 | |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.79344 | | | | 0.00 | 0 | |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.10222 | | | | 0.00 | 0 | |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.10061 | | | | 0.00 | 0 | |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.06926 | | | | 0.00 | 0 | |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.32060 | | | | 0.00 | 0 | |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.06886 | | | | 0.00 | 0 | |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.58174 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.64437 | | | | 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 FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC252 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 | |
| FRC255 On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.04257 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC256 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.21271 | | | | 0.00 | 0 | |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | |
| FRC261 On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.01616 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC265 On 06/08/2023 Spot Bond | | | | | 0.00000 | 104.07855 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC267 On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.55313 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC271 On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 104.60352 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC272 On 02/05/2028 Spot Bond | | | 9.80000 | 102.18133 | 9.80000 | 102.15476 | | | | 0.00 | 0 | |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | |
| FRC274 On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.65645 | | | | 0.00 | 0 | |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | |
| FRC275 On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.65868 | | | | 0.00 | 0 | |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | |
| FRC276 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.76332 | | | | 0.00 | 0 | |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC277 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC279 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.07587 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC280 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.58527 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC282 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 108.74393 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC283 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.16119 | | | | 0.00 | 0 | |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.71714 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC285 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.58772 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC286 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 106.83151 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC289 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.51547 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC290 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.59495 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC291 On 26/01/2021 Spot Bond | | | | | 0.00000 | 99.92800 | | | | 0.00 | 0 | |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | |
| FRC292 On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 100.76430 | | | | 0.00 | 0 | |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | |
| FRC293 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.01090 | | | | 0.00 | 0 | |
| Total FRC293 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 FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.01008 | | | | 0.00 | 0 | |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.28874 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.30784 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 101.51493 | | | | 0.00 | 0 | |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.66917 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.87930 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.25924 | | | | 0.00 | 0 | |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.55391 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.11184 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 28/12/2020 Spot Bond | | | | | 0.00000 | 100.35575 | | | | 0.00 | 0 | |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.64461 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.88495 | | | | 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 FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC306 On 12/08/2020 Spot Bond | | | | | 0.00000 | 101.13648 | | | | 0.00 | 0 | |
| Total FRC307 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC307 | | | | | | | | | | 0.00 | 0 | |
| FRC307 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.31991 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC308 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.50535 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC309 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.57510 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC310 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.52000 | | | | 0.00 | 0 | |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | |
| FRC311 On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.34000 | | | | 0.00 | 0 | |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | |
| FRC312 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.62721 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC313 On 23/02/2021 Spot Bond | | | | | 0.00000 | 108.58000 | | | | 0.00 | 0 | |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | |
| FRC314 On 13/10/2026 Spot Bond | | | | | 0.00000 | 88.15767 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.68882 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.57399 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC318 On 20/12/2024 Spot Bond | | | | | 0.00000 | 95.05715 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC319 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.62709 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC320 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC320 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC320 | | | | | | | | | | 0.00 | 0 | |
| FRC321 On 24/10/2020 Spot Bond | | | | | 0.00000 | 99.98455 | | | | 0.00 | 0 | |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.64059 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.58084 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.33494 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.62726 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.35342 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.91722 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.33842 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.13164 | | | | 0.00 | 0 | |
| Total FRC330 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 FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 02/02/2021 Spot Bond | | | | | 0.00000 | 101.46137 | | | | 0.00 | 0 | |
| Total FRC331 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC331 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 02/02/2021 Spot Bond | | | | | 0.00000 | 101.46137 | | | | 0.00 | 0 | |
| Total FRC332 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC332 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.68118 | | | | 0.00 | 0 | |
| Total FRC334 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC334 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.02214 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 13/09/2021 Spot Bond | | | | | 0.00000 | 102.64843 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.92288 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.74254 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.67978 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.63170 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.73449 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.19448 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.14467 | | | | 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 FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 4.33000 | 4.33000 | 4.33000 | 162.78393 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 4.27000 | 4.27000 | 4.27000 | 162.92560 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 162.97286 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRD17I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD17U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD19U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD19U | | | | | | | | | | 0.00 | 0 | |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD20U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD20U | | | | | | | | | | 0.00 | 0 | |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD23U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD23U | | | | | | | | | | 0.00 | 0 | |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD24U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD24U | | | | | | | | | | 0.00 | 0 | |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD26U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD26U | | | | | | | | | | 0.00 | 0 | |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD27U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD27U | | | | | | | | | | 0.00 | 0 | |
| FRD28I On 15/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD28U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD28U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| FRD29I On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD29U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD29U | | | | | | | | | | 0.00 | 0 | |
| FRD30I On 15/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD30U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD30U | | | | | | | | | | 0.00 | 0 | |
| FRD33I On 24/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD33U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD33U | | | | | | | | | | 0.00 | 0 | |
| FRD36I On 01/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD36U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD36U | | | | | | | | | | 0.00 | 0 | |
| FRD37I On 17/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD37U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD37U | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 6.35500 | 78.77344 | 6.35500 | 78.77336 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 5.60000 | 93.25929 | 5.60000 | 93.26081 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 99.93550 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.54839 | | | | 0.00 | 0 | |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.89577 | | | | 0.00 | 21,160,000,000 | 10,580,000,000 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 21,160,000,000 | 10,580,000,000 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 21,160,000,000 | 10,580,000,000 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.24370 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.15893 | | | | 0.00 | 0 | |
| Total FRJ23 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 FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.89383 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.68573 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.38655 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 101.92566 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.49411 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS02U | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 5.10300 | 5.10300 | 5.10300 | 110.38557 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 5.52000 | 5.52000 | 5.52000 | 94.25503 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.34321 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS105 On 31/01/2038 Spot Bond | | | 5.66000 | 92.52214 | 5.66000 | 92.52349 | | | | 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 FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 07/12/2033 Spot Bond | | | 5.65000 | 189.42899 | 5.65000 | 189.43193 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 31/01/2038 Spot Bond | | | 5.80000 | 90.82946 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 07/12/2033 Spot Bond | | | 5.68000 | 5.68000 | 5.68000 | 188.85866 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 31/01/2025 Spot Bond | | | 4.98000 | 130.59189 | 4.98000 | 130.59620 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 120.64374 | 3.70500 | 120.65183 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 5.80000 | 90.82946 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 07/12/2033 Spot Bond | | | 5.80000 | 186.58452 | 5.80000 | 186.58670 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.85000 | 185.64800 | 5.85000 | 185.64995 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 4.51000 | 166.11932 | 4.51000 | 133.22124 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 5.88000 | 185.08887 | 5.88000 | 185.09065 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 31/01/2038 Spot Bond | | | 5.80000 | 90.82946 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS126 On 31/03/2028 Spot Bond | | | 5.87500 | 164.64494 | 5.87500 | 164.64654 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 6.55000 | 82.38017 | 6.55000 | 82.37942 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 5.76500 | 165.85467 | 5.76500 | 165.85678 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 31/03/2028 Spot Bond | | | 5.82500 | 165.19356 | 5.82500 | 165.19540 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 07/12/2033 Spot Bond | | | 6.39000 | 175.89305 | 6.39000 | 175.89237 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS133 On 31/01/2038 Spot Bond | | | 6.48000 | 83.12670 | 6.48000 | 83.12610 | | | | 0.00 | 0 | |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.80000 | 5.80000 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.80000 | 90.82946 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/01/2038 Spot Bond | | | 5.80000 | 90.82946 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 31/03/2028 Spot Bond | | | 5.63500 | 167.29761 | 5.63500 | 167.30031 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 07/12/2033 Spot Bond | | | 6.16000 | 179.96882 | 6.16000 | 179.96922 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 5.76500 | 165.85467 | 5.76500 | 165.85678 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 5.76500 | 165.85467 | 5.76500 | 165.85678 | | | | 0.00 | 0 | |
| Total FRS143 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 FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 6.05500 | 162.68728 | 6.05500 | 162.68808 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 5.28000 | 128.94834 | 5.28000 | 128.95154 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 3.39000 | 162.75140 | 3.39000 | 162.76373 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 6.11500 | 162.04069 | 6.11500 | 162.04125 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 6.15500 | 161.61129 | 6.15500 | 161.61167 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 5.25000 | 129.11162 | 5.25000 | 129.11494 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 5.63000 | 167.35339 | 5.63000 | 167.35612 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 6.16500 | 6.16500 | 6.16500 | 161.50448 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 20/06/2022 Spot Bond | | | | | 0.00000 | 14.15530 | | | | 0.00 | 0 | |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | |
| FRS158 On 06/06/2023 Spot Bond | | | | | 0.00000 | 15.51524 | | | | 0.00 | 0 | |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | |
| FRS159 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS15U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS15U | | | | | | | | | | 0.00 | 0 | |
| FRS15U On 06/06/2024 Spot Bond | | | | | 0.00000 | 17.53709 | | | | 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 FRS160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | |
| FRS160 On 06/06/2025 Spot Bond | | | | | 0.00000 | 19.87934 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS161 On 20/06/2022 Spot Bond | | | | | 0.00000 | 13.39895 | | | | 0.00 | 0 | |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | |
| FRS162 On 06/06/2023 Spot Bond | | | | | 0.00000 | 14.50604 | | | | 0.00 | 0 | |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | |
| FRS163 On 06/06/2024 Spot Bond | | | | | 0.00000 | 16.23115 | | | | 0.00 | 0 | |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | |
| FRS164 On 06/06/2025 Spot Bond | | | | | 0.00000 | 18.21622 | | | | 0.00 | 0 | |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | |
| FRS165 On 01/08/2022 Spot Bond | | | | | 0.00000 | 12.67614 | | | | 0.00 | 0 | |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 12.66953 | | | | 0.00 | 0 | |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 11.66056 | | | | 0.00 | 0 | |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | |
| FRS169 On 14/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 480,000,000,000,000.00 | 4,800,000,000 | 2,000,000,000 | |
| Total FRS16U SPOT | | | | | | | | | 10,000,000,000,000.00 | 4,800,000,000 | 2,000,000,000 | |
| Total For FRS16U | | | | | | | | | 10,000,000,000,000.00 | 4,800,000,000 | 2,000,000,000 | |
| FRS170 On 01/08/2022 Spot Bond | | | | | 0.00000 | 15.06200 | | | 0.00 | 0 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.11722 | | | 0.00 | 0 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS172 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.12759 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS173 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 | |
| FRS174 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 | |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 14.89915 | | | | 0.00 | 0 | |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | |
| FRS176 On 26/01/2024 Spot Bond | | | | | 0.00000 | 14.89914 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 16.70849 | | | | 0.00 | 0 | |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.59183 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.44010 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS183 On 04/10/2021 Spot Bond | | | | | 0.00000 | 117.90783 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 16/11/2023 Spot Bond | | | | | 0.00000 | 129.28723 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 131.31318 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 144.27938 | | | | 0.00 | 0 | |
| Total FRS187 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 FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 125.08058 | | | | 0.00 | 0 | |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | |
| FRS188 On 19/06/2026 Spot Bond | | | | | 0.00000 | 23.33353 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 39.79260 | | | | 0.00 | 0 | |
| Total FRS195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS195 | | | | | | | | | | 0.00 | 0 | |
| FRS195 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.28588 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 03/08/2020 Spot Bond | | | | | 0.00000 | 125.35879 | | | | 0.00 | 0 | |
| Total FRS198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS198 | | | | | | | | | | 0.00 | 0 | |
| FRS198 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.44783 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 12/08/2025 Spot Bond | | | | | 0.00000 | 101.33301 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.97482 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS201 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 | |
| FRS202 On 11/09/2020 Spot Bond | | | | | 0.00000 | 101.86902 | | | | 0.00 | 0 | |
| Total FRS204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS204 | | | | | | | | | | 0.00 | 0 | |
| FRS204 On 15/03/2021 Spot Bond | | | | | 0.00000 | 106.75019 | | | | 0.00 | 0 | |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | |
| FRS205 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.15476 | | | | 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 FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS207 On 16/11/2020 Spot Bond | | | | | 0.00000 | 113.66069 | | | | 0.00 | 0 | |
| Total FRS207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS207 | | | | | | | | | | 0.00 | 0 | |
| FRS208 On 16/11/2020 Spot Bond | | | | | 0.00000 | 120.13019 | | | | 0.00 | 0 | |
| Total FRS208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS208 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 18/11/2024 Spot Bond | | | | | 0.00000 | 101.15551 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS211 On 20/12/2020 Spot Bond | | | | | 0.00000 | 155.12595 | | | | 0.00 | 0 | |
| Total FRS211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS211 | | | | | | | | | | 0.00 | 0 | |
| FRS212 On 04/09/2020 Spot Bond | | | | | 0.00000 | 113.64918 | | | | 0.00 | 0 | |
| Total FRS212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS212 | | | | | | | | | | 0.00 | 0 | |
| FRS213 On 03/09/2021 Spot Bond | | | | | 0.00000 | 112.82024 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS214 On 04/03/2021 Spot Bond | | | | | 0.00000 | 104.91542 | | | | 0.00 | 0 | |
| Total FRS214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS214 | | | | | | | | | | 0.00 | 0 | |
| FRS215 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS215 | | | | | | | | | | 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 | 97.99557 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS22(On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.45904 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS22(On 26/06/2025 Spot Bond | | | | | 0.00000 | 97.32277 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS22(On 06/07/2022 Spot Bond | | | | | 0.00000 | 100.50857 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS22(On 14/07/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS22(On 07/07/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS22(On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.16055 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 3.53500 | 3.53500 | 3.53500 | 298.99757 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 3.42500 | 299.98385 | 3.42500 | 300.00644 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 4.14500 | 4.14500 | 4.14500 | 293.47698 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 3.18000 | 165.51508 | 3.18000 | 165.52857 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 99.94204 | | | | 0.00 | 0 | |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 2.88000 | 163.98097 | 2.88000 | 163.99565 | | | | 0.00 | 0 | |
| Total FRS51 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 FRS51 | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.41981 | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.50000 | 85.66785 | 5.50000 | 85.66948 | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 5.17000 | 62.16381 | 5.17000 | 91.30498 | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 133.84428 | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 4.68000 | 4.68000 | 4.68000 | 132.26485 | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 4.33500 | 4.33500 | 4.33500 | 291.78273 | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | |
| FRX20 On 01/10/2020 Spot Bond | | | 4.70000 | 103.45581 | 4.70000 | 103.44260 | | | 0.00 | 0 | |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 5.31000 | 5.31000 | 5.31000 | 108.91440 | | | 0.00 | 0 | 800,000,00 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 800,000,00 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 800,000,00 |
| FRX24 On 10/12/2024 Spot Bond | | | 6.65000 | 116.63602 | 6.65000 | 116.61518 | | 10,507,000,000,000.00 | 1,580,000,000 | 520,000,00 | |
| Total FRX24 SPOT | | | | | | | | 10,507,000,000,000.00 | 1,580,000,000 | 520,000,00 | |
| Total For FRX24 | | | | | | | | 10,507,000,000,000.00 | 1,580,000,000 | 520,000,00 | |
| FRX25 On 26/07/2025 Spot Bond | | | 6.78000 | 112.37774 | 6.78000 | 112.35715 | | 0.00 | 0 | 0 | |
| Total FRX25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX25 | | | | | | | | 0.00 | 0 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.34000 | 113.52938 | 7.34000 | 113.50703 | | 0.00 | 0 | 500,000,00 | |
| Total FRX26 SPOT | | | | | | | | 0.00 | 0 | 500,000,00 | |
| Total For FRX26 | | | | | | | | 0.00 | 0 | 500,000,00 | |
| FRX27 On 07/03/2027 Spot Bond | | | 7.53000 | 117.50478 | 7.53000 | 117.48118 | | 0.00 | 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 FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 7.99000 | 112.36590 | 7.99000 | 112.34171 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.81500 | 110.62427 | 8.81500 | 110.59806 | | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.40000 | 104.66614 | 9.40000 | 104.63973 | | | 376,000,000,000,000.00 | 40,000,000,000 | 21,500,000,000 | |
| Total FRX31 SPOT | | | | | | | | | '6,000,000,000,000.00 | 40,000,000,000 | 21,500,000,000 | |
| Total For FRX31 | | | | | | | | | '6,000,000,000,000.00 | 40,000,000,000 | 21,500,000,000 | |
| FRX32 On 31/03/2032 Spot Bond | | | 9.64000 | 109.36709 | 9.64000 | 109.33896 | | | 0.00 | 0 | 0 | |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 11.65500 | 72.72525 | 11.65500 | 72.70274 | | | 0.00 | 0 | 0 | |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 | |
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total FS3A5U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS3A5U | | | | | | | | | 0.00 | 0 | 0 | |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total FS3B1U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS3B1U | | | | | | | | | 0.00 | 0 | 0 | |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total FS3C1U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS3C1U | | | | | | | | | 0.00 | 0 | 0 | |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total FS3D1U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS3D1U | | | | | | | | | 0.00 | 0 | 0 | |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total FS4A4U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS4A4U | | | | | | | | | 0.00 | 0 | 0 | |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total FS4A5U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS4A5U | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FS4B1l On 20/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | |
| FS4C1l On 20/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | |
| FS4D1l On 20/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | |
| FS5A3l On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | |
| FS5A4l On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | |
| FS5A5l On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | |
| FS5B1l On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | |
| FS5C1l On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | |
| FS5D1l On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | |
| FS5E1l On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.45978 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.52274 | | | | 0.00 | 0 | |
| Total FS6A3 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 FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.05580 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS6C1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | |
| FS6D1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS6D1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6D1U | | | | | | | | | | 0.00 | 0 | |
| FS6E1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.96329 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.01216 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.04182 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.05054 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.90656 | | | | 0.00 | 0 | |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.27667 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.83057 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GH2A1 On 25/10/2022 Spot Bond | | | 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 GH2A1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH2A1U | | | | | | | | | | 0.00 | 0 | |
| GH31U On 25/02/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GH31U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH31U | | | | | | | | | | 0.00 | 0 | |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.88514 | | | | 0.00 | 0 | 250,000,00 |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 98.79259 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.91423 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.96543 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.31665 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB18U | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | |
| GRB30 On 10/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB30U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB30U | | | | | | | | | | 0.00 | 0 | |
| GRB31 On 10/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB31U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB31U | | | | | | | | | | 0.00 | 0 | |
| GRB32 On 28/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB32U 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 GRB32U | | | | | | | | | | 0.00 | 0 | |
| GRB33 On 03/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB33U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB33U | | | | | | | | | | 0.00 | 0 | |
| GRB34 On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRB34U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRB34U | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.90500 | 99.15499 | 4.90500 | 99.15852 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.88562 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.76340 | | | | 0.00 | 0 | |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.42314 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.14894 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For GRT16 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| GRT17 On 17/10/2023 Spot Bond | | | 5.96000 | 114.85428 | 5.96000 | 114.83585 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.61339 | | | | 0.00 | 0 | |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.33044 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 9.13000 | 104.96685 | 9.13000 | 104.94124 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.11364 | | | | 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 GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.35768 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.66720 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.06597 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.62128 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 98.56360 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.61781 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.64115 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 99.26460 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.85995 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 98.67490 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 96.89848 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 97.30723 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 98.67347 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.37212 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 99.88649 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.72940 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.24906 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 101.09769 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT43 On 24/03/2025 Spot Bond | | | | | 0.00000 | 100.45524 | | | | 0.00 | 0 | |
| Total GRT43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT43 | | | | | | | | | | 0.00 | 0 | |
| GRT44 On 24/03/2027 Spot Bond | | | | | 0.00000 | 100.47102 | | | | 0.00 | 0 | |
| Total GRT44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT44 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 100.50426 | | | | 0.00 | 0 | 250,000,00 |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 100.48084 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total GRX01U 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 GRX01U | | | | | | | | | 0.00 | 0 | |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total GRX02U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For GRX02U | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.95574 | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.37647 | | | 0.00 | 0 | 250,000,00 |
| Total H10T2 SPOT | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For H10T2 | | | | | | | | | 0.00 | 0 | 250,000,00 |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.22780 | | | 0.00 | 0 | 250,000,00 |
| Total H10T3 SPOT | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For H10T3 | | | | | | | | | 0.00 | 0 | 250,000,00 |
| H10T4 On 23/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 25,000,000,00 |
| Total H10T4 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| Total For H10T4 | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| H6T5U On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total H6T5U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For H6T5U | | | | | | | | | 0.00 | 0 | |
| H7T6U On 02/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total H7T6U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For H7T6U | | | | | | | | | 0.00 | 0 | |
| H8T3U On 21/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total H8T3U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For H8T3U | | | | | | | | | 0.00 | 0 | |
| H9T3U On 01/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total H9T3U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For H9T3U | | | | | | | | | 0.00 | 0 | |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.86944 | | | 0.00 | 0 | |
| Total HC5T4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HC5T4 | | | | | | | | | 0.00 | 0 | |
| HIL02U On 31/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total HIL02U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HIL02U | | | | | | | | | 0.00 | 0 | |
| HIL03U On 20/11/2022 Spot Bond | | | 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 HIL03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HIL03U | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 99.17899 | | | | 0.00 | 0 | 620,000,00 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,00 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 620,000,00 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 98.18220 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 98.48680 | | | | 0.00 | 0 | 440,000,00 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 440,000,00 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 440,000,00 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.69956 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.94633 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.77736 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 100.72409 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 100.39517 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|--------------------|----------------------|-----------------------|
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.37326 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.36708 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 31/07/2020 Spot Bond | | | 3.68500 | 99.92937 | 3.68500 | 99.91930 | | | | 0.00 | 0 | |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | | 0.00 | 0 | |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 4.01500 | 294.62554 | 4.01500 | 294.64306 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.23500 | 4.23500 | 4.23500 | 295.65011 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.68500 | 70.28043 | 5.68500 | 87.51123 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 12.03000 | 81.21137 | 12.03000 | 81.18532 | | 8,180,400,000,000.00 | | 680,000,000 | 4,690,000,000 | |
| Total HWAY34 SPOT | | | | | | | | 8,180,400,000,000.00 | | 680,000,000 | 4,690,000,000 | |
| Total For HWAY34 | | | | | | | | 8,180,400,000,000.00 | | 680,000,000 | 4,690,000,000 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.10791 | 100.00000 | 9.08765 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 12.10000 | 80.30797 | 12.10000 | 80.28206 | | | | 0.00 | 0 | 5,020,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,020,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,020,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.10733 | 100.00000 | 9.08707 | | | | 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 | 100.35361 | | | | 0.00 | 0 | 25,000,000,000 |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|-----------------------|------------------|----------------------|
| Total For HWF11 | | | | | | | | | | 0.00 | 0 | 25,000,000.00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.14546 | | | | 0.00 | 0 | 10,250,000.00 |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 10,250,000.00 |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 10,250,000.00 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.86762 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total HWY023/R197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWY023/R197 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 3.83000 | 137.11777 | 3.83000 | 137.12652 | | 156,873,331,000,000.00 | 302,055,700,000 | 183,818,157,40 | | |
| Total I2025 SPOT | | | | | | | | 156,873,331,000,000.00 | 302,055,700,000 | 183,818,157,40 | | |
| Total For I2025 | | | | | | | | 156,873,331,000,000.00 | 302,055,700,000 | 183,818,157,40 | | |
| I2029 On 31/03/2029 Spot Bond | | | 4.43500 | 97.63763 | 4.43500 | 97.64235 | | 542,328,653,000,000.00 | 122,283,800,000 | 171,124,784,00 | | |
| Total I2029 SPOT | | | | | | | | 542,328,653,000,000.00 | 122,283,800,000 | 171,124,784,00 | | |
| Total For I2029 | | | | | | | | 542,328,653,000,000.00 | 122,283,800,000 | 171,124,784,00 | | |
| I2033 On 28/02/2033 Spot Bond | | | 4.85500 | 92.18490 | 4.85500 | 92.18843 | | 610,597,018,751,000.00 | 125,766,636,200 | 90,877,936,20 | | |
| Total I2033 SPOT | | | | | | | | 610,597,018,751,000.00 | 125,766,636,200 | 90,877,936,20 | | |
| Total For I2033 | | | | | | | | 610,597,018,751,000.00 | 125,766,636,200 | 90,877,936,20 | | |
| I2038 On 31/01/2038 Spot Bond | | | 4.89000 | 102.54609 | 4.90000 | 102.41134 | | 299,571,669,000,000.00 | 61,262,100,000 | 201,545,062,40 | | |
| Total I2038 SPOT | | | | | | | | 299,571,669,000,000.00 | 61,262,100,000 | 201,545,062,40 | | |
| Total For I2038 | | | | | | | | 299,571,669,000,000.00 | 61,262,100,000 | 201,545,062,40 | | |
| I2046 On 31/03/2046 Spot Bond | | | 4.94500 | 91.49063 | 4.94500 | 91.49380 | | 533,641,653,000,000.00 | 107,915,400,000 | 203,550,855,70 | | |
| Total I2046 SPOT | | | | | | | | 533,641,653,000,000.00 | 107,915,400,000 | 203,550,855,70 | | |
| Total For I2046 | | | | | | | | 533,641,653,000,000.00 | 107,915,400,000 | 203,550,855,70 | | |
| I2050 On 31/12/2050 Spot Bond | | | 4.90000 | 92.48897 | 4.91500 | 92.24021 | | 268,874,760,000,000.00 | 54,872,400,000 | 144,942,464,70 | | |
| Total I2050 SPOT | | | | | | | | 268,874,760,000,000.00 | 54,872,400,000 | 144,942,464,70 | | |
| Total For I2050 | | | | | | | | 268,874,760,000,000.00 | 54,872,400,000 | 144,942,464,70 | | |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | | |
| Total IB107U SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IB107U | | | | | | | | | 0.00 | 0 | | |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | | |
| Total IB121U SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IB121U | | | | | | | | | 0.00 | 0 | | |
| IB122U On 17/01/2023 Spot Bond | | | 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 IB122U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB122U | | | | | | | | | | 0.00 | 0 | |
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB125U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB125U | | | | | | | | | | 0.00 | 0 | |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB126U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB126U | | | | | | | | | | 0.00 | 0 | |
| IB139U On 23/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB139U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB139U | | | | | | | | | | 0.00 | 0 | |
| IB144U On 18/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB144U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB144U | | | | | | | | | | 0.00 | 0 | |
| IB146U On 22/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB146U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB146U | | | | | | | | | | 0.00 | 0 | |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL02U | | | | | | | | | | 0.00 | 0 | |
| IBL101 On 24/05/2022 Spot Bond | | | 5.77500 | 5.77500 | 5.77500 | 107.13966 | | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.80337 | | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | |
| IBL106 On 06/08/2020 Spot Bond | | | 7.84000 | 7.84000 | 7.84000 | 101.76398 | | | | 0.00 | 0 | |
| Total IBL106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL106 | | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 3.99500 | 294.80527 | 3.99500 | 294.82296 | | | | 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 | 101.04748 | | | | 0.00 | 0 | |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL110 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.98146 | | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 101.26849 | | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.02094 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 99.98703 | | | | 0.00 | 0 | |
| Total IBL118 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL118 | | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 101.10717 | | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.15743 | | | | 0.00 | 0 | |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 101.25306 | | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.17406 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.16290 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.95645 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.20256 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL131 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.18291 | | | | 0.00 | 0 | |
| Total IBL131 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 IBL131 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.28386 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.49994 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.09421 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.02042 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.96132 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 99.63761 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 99.56997 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL140 On 14/02/2021 Spot Bond | | | | | 0.00000 | 101.09763 | | | | 0.00 | 0 | |
| Total IBL140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL140 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/08/2020 Spot Bond | | | 7.61500 | 7.61500 | 7.61500 | 101.31192 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.01562 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.59126 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.51385 | | | | 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 IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.34154 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 2.91000 | 2.91000 | 2.91000 | 163.92285 | | | | 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 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | |
| IBL50 On 02/08/2020 Spot Bond | | | 5.59500 | 99.86223 | 5.59500 | 99.84694 | | | | 0.00 | 0 | |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 6.42000 | 116.49371 | 6.42000 | 116.47348 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.31366 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 3.03000 | 163.61804 | 3.03000 | 163.63203 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.18170 | | | | 0.00 | 0 | |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 101.22174 | | | | 0.00 | 0 | |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 6.26000 | 109.70927 | 6.26000 | 109.69090 | | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL81U | | | | | | | | | | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.77358 | | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 5.70000 | 105.47159 | 5.70000 | 105.45548 | | | | 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 | 57.90520 | 100.00000 | 57.77774 | | | | 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 | 101.04011 | | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.43960 | | | | 0.00 | 0 | |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.79846 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 13.02591 | 100.00000 | 12.99692 | | | | 0.00 | 0 | |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | |
| IDCG03 On 22/10/2020 Spot Bond | | | 5.66000 | 102.73620 | 5.66000 | 102.72049 | | | | 0.00 | 0 | |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.33000 | 105.92496 | 8.33000 | 105.90146 | | | | 0.00 | 0 | 882,995,40 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 882,995,40 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 882,995,40 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.39808 | | | | 0.00 | 0 | |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.41000 | 107.40902 | 10.41000 | 107.53136 | | | | 0.00 | 0 | |
| Total IDCG08 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 IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.77579 | | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.95000 | 110.25519 | 8.95000 | 110.22882 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 99.90055 | | | | 0.00 | 0 | |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 98.22921 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 101.19543 | | | | 0.00 | 0 | |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.78559 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.84174 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.34260 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.61483 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 98.71376 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG20 On 18/12/2020 Spot Bond | | | | | 0.00000 | 100.50156 | | | | 0.00 | 2,200,000,000 | 1,100,000,000 |
| Total IDCG20 SPOT | | | | | | | | | | 0.00 | 2,200,000,000 | 1,100,000,000 |
| Total For IDCG20 | | | | | | | | | | 0.00 | 2,200,000,000 | 1,100,000,000 |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.53004 | | | | 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 IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 98.65308 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 99.91049 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.60992 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | |
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 7.85514 | 100.00000 | 7.83776 | | | | 0.00 | 0 | |
| Total IDCP2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP2U | | | | | | | | | | 0.00 | 0 | |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IDCP3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP3U | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.83000 | 104.28002 | 7.83000 | 104.25814 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 5.51500 | 104.68016 | 5.51500 | 104.66461 | | | | 0.00 | 0 | |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN329U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN396U | | | | | | | | | | 0.00 | 0 | |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | |
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN403U 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 IN403U | | | | | | | | | | 0.00 | 0 | |
| IN404U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN404U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN404U | | | | | | | | | | 0.00 | 0 | |
| IN405U On 20/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN405U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN405U | | | | | | | | | | 0.00 | 0 | |
| IN407U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN407U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN407U | | | | | | | | | | 0.00 | 0 | |
| IN408U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN408U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN408U | | | | | | | | | | 0.00 | 0 | |
| IN409U On 30/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN409U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN409U | | | | | | | | | | 0.00 | 0 | |
| IN419U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN419U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN419U | | | | | | | | | | 0.00 | 0 | |
| IN420U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN420U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN420U | | | | | | | | | | 0.00 | 0 | |
| IN421U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN421U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN421U | | | | | | | | | | 0.00 | 0 | |
| IN425U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN425U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN425U | | | | | | | | | | 0.00 | 0 | |
| IN426U On 25/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN426U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN426U | | | | | | | | | | 0.00 | 0 | |
| IN454U On 21/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN454U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN454U | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 66.84659 | | | | 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 ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 100.88314 | | | | 0.00 | 0 | |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.53250 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.89670 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 91.31824 | | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 102.11681 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 100.44370 | | | | 0.00 | 0 | |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 102.54847 | | | | 0.00 | 0 | |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | |
| INLV04 On 11/02/2021 Spot Bond | | | 6.96000 | 108.82350 | 6.96000 | 108.80306 | | | | 0.00 | 0 | |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.89814 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| IPC30U On 30/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPC30U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPC30U | | | | | | | | | | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 100.78993 | | | | 0.00 | 0 | |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.64759 | | | | 0.00 | 0 | |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.60279 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.49279 | | | | 0.00 | 0 | |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.50120 | | | | 0.00 | 0 | |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.50960 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.96833 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.62368 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.38294 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.13321 | | | | 0.00 | 0 | |
| Total IPF25 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 IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 101.28917 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.30890 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPF28U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF28U | | | | | | | | | | 0.00 | 0 | |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPF29U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF29U | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.44806 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 98.59486 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.36729 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.66496 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPL8/JIf On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPL8/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPL8/JIBAR | | | | | | | | | | 0.00 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 99.94749 | 2.75000 | 99.93999 | | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 7.72500 | 145.75271 | 7.72500 | 145.74702 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 102.20255 | | | | 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 IV033 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV033 | | | | | | | | | | 0.00 | 0 | |
| IV034 On 11/02/2021 Spot Bond | | | 6.96000 | 108.52955 | 6.96000 | 108.50915 | | | | 0.00 | 0 | |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 102.38395 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 102.31540 | | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.69301 | | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 5.13000 | 5.13000 | 5.13000 | 158.65288 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 101.97564 | | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 7.78000 | 108.42540 | 7.78000 | 108.40291 | | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 104.73076 | | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 7.79500 | 7.79500 | 7.79500 | 107.94504 | | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 99.83082 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 3.83000 | 161.70052 | 3.83000 | 161.71084 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 101.39508 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 99.17416 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV142U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV142U | | | | | | | | | | 0.00 | 0 | |
| IV164U On 13/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV164U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV164U | | | | | | | | | | 0.00 | 0 | |
| IV166U On 02/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV166U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV166U | | | | | | | | | | 0.00 | 0 | |
| IV168U On 04/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV168U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV168U | | | | | | | | | | 0.00 | 0 | |
| IV170U On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV170U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV170U | | | | | | | | | | 0.00 | 0 | |
| IV171U On 21/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV171U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV171U | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 6.42500 | 158.74696 | 6.42500 | 158.74621 | | | | 0.00 | 0 | |
| Total IV19A 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 IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 100.38586 | | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 10.96000 | 98.51329 | 10.96000 | 98.48442 | | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.48800 | | | | 0.00 | 0 | |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 6.27500 | 107.24838 | 6.27500 | 107.23027 | | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.43384 | | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.44359 | | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.43709 | | | | 0.00 | 0 | |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 102.03694 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 5.92500 | 104.77209 | 5.92500 | 104.75547 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.67007 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.38172 | | | | 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 IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 99.26951 | | | | 0.00 | 0 | |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 99.88928 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 101.88366 | | | | 0.00 | 0 | 250,000,00 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.98486 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 98.30259 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.81180 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 100.68479 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 100.76689 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.48429 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.40347 | | | | 0.00 | 0 | |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.33165 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.82433 | | | | 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 | 101.26427 | | | | 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 | 100.01375 | | | | 0.00 | 0 | |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.41503 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.61264 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.45271 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.43925 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC169 On 19/02/2021 Spot Bond | | | | | 0.00000 | 103.09063 | | | | 0.00 | 0 | |
| Total IVC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC169 | | | | | | | | | | 0.00 | 0 | |
| IVC172 On 18/11/2020 Spot Bond | | | | | 0.00000 | 101.07728 | | | | 0.00 | 0 | |
| Total IVC172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC172 | | | | | | | | | | 0.00 | 0 | |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.11354 | | | | 0.00 | 0 | |
| Total IVC173 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 IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC174 On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.13510 | | | | 0.00 | 0 | |
| Total IVC174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC174 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.78894 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.37859 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.25265 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | |
| IVC99U On 14/12/2021 Spot Bond | | | 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 IVC99U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | |
| IVF80U On 17/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVF80U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVF80U | | | | | | | | | | 0.00 | 0 | |
| IVF85U On 01/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVF85U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVF85U | | | | | | | | | | 0.00 | 0 | |
| IVF86U On 18/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVF86U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVF86U | | | | | | | | | | 0.00 | 0 | |
| IVZ003 On 06/08/2020 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.79781 | | | | 0.00 | 0 | |
| Total IVZ003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ003 | | | | | | | | | | 0.00 | 0 | |
| IVZ005 On 30/07/2020 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.88096 | | | | 0.00 | 0 | |
| Total IVZ005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ005 | | | | | | | | | | 0.00 | 0 | |
| IVZ006 On 13/08/2020 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.71479 | | | | 0.00 | 0 | |
| Total IVZ006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ006 | | | | | | | | | | 0.00 | 0 | |
| IVZ007 On 20/08/2020 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.63191 | | | | 0.00 | 0 | |
| Total IVZ007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ007 | | | | | | | | | | 0.00 | 0 | |
| IVZ008 On 27/08/2020 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 99.54401 | | | | 0.00 | 0 | |
| Total IVZ008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ008 | | | | | | | | | | 0.00 | 0 | |
| IVZ009 On 03/09/2020 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 99.46046 | | | | 0.00 | 0 | |
| Total IVZ009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ009 | | | | | | | | | | 0.00 | 0 | |
| IVZ010 On 17/09/2020 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 99.29379 | | | | 0.00 | 0 | |
| Total IVZ010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ010 | | | | | | | | | | 0.00 | 0 | |
| IVZ011 On 15/10/2020 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 98.95045 | | | | 0.00 | 0 | |
| Total IVZ011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ011 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| IVZ012 On 22/10/2020 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 98.86696 | | | 1,780,000,000,000.00 | 400,000,000 | 400,000,000 |
| Total IVZ012 SPOT | | | | | | | | | 1,780,000,000,000.00 | 400,000,000 | 400,000,000 |
| Total For IVZ012 | | | | | | | | | 1,780,000,000,000.00 | 400,000,000 | 400,000,000 |
| JAS03L On 31/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total JAS03U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For JAS03U | | | | | | | | | 0.00 | 0 | |
| 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 | 100.63152 | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.43059 | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 9.26000 | 103.58236 | 9.26000 | 103.55675 | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.66791 | | | 0.00 | 0 | |
| Total KAP010 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP010 | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.87983 | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 98.01692 | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.01313 | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 96.51500 | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | 0.00 | 0 | |
| KAP016 On 29/04/2022 Spot Bond | | | | | 0.00000 | 99.41357 | | | 0.00 | 0 | 40,000,000 |
| Total KAP016 SPOT | | | | | | | | | 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 For KAP016 | | | | | | | | | 0.00 | 0 | 40,000,00 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.61748 | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | 0.00 | 0 | |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.93116 | | | 0.00 | 0 | |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.92000 | 127.19963 | 8.92000 | 127.16947 | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | 0.00 | 0 | |
| LB41U On 16/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total LB41U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For LB41U | | | | | | | | | 0.00 | 0 | |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 93.52973 | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 91.52784 | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 6.74000 | 107.26404 | 6.74000 | 107.24461 | | | 0.00 | 0 | |
| Total LBK20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For LBK20 | | | | | | | | | 0.00 | 0 | |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.36820 | | | 0.00 | 0 | |
| Total LBK22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For LBK22 | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 93.04962 | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 10.26000 | 103.02112 | 10.26000 | 102.99296 | | 5,130,000,000,000.00 | 500,000,000 | 1,108,716,70 | |
| Total LBK24 SPOT | | | | | | | | 5,130,000,000,000.00 | 500,000,000 | 1,108,716,70 | |
| Total For LBK24 | | | | | | | | 5,130,000,000,000.00 | 500,000,000 | 1,108,716,70 | |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 95.14895 | | | 0.00 | 0 | |
| Total LBK26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For LBK26 | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 98.51294 | | | 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 LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.44500 | 92.74968 | 12.44500 | 92.71926 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.76000 | 101.11517 | 9.76000 | 101.08886 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 92.34257 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 90.95352 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.39246 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.24295 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 93.71940 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 93.35381 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 81.80495 | | | | 0.00 | 0 | |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | |
| LBK39L On 23/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total LBK39U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK39U | | | | | | | | | | 0.00 | 0 | |
| LBK40L On 23/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total LBK40U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK40U | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LGL04 On 14/08/2020 Spot Bond | | | 5.41000 | 104.25798 | 5.41000 | 104.24258 | | | | 0.00 | 0 | 13,030,691,40 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 13,030,691,40 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 13,030,691,40 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 102.29963 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.31000 | 110.93890 | 6.31000 | 110.92007 | | | | 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 | 102.02271 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.45492 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 100.94865 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 98.89738 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LHC16 On 03/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total LHC16U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC16U | | | | | | | | | | 0.00 | 0 | |
| LHC17 On 15/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total LHC17U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC17U | | | | | | | | | | 0.00 | 0 | |
| LHC18 On 17/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total LHC18U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC18U | | | | | | | | | | 0.00 | 0 | |
| LHC19 On 08/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total LHC19U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC19U | | | | | | | | | | 0.00 | 0 | |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 102.08490 | | | | 0.00 | 0 | |
| Total LHL26 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 LHL26 | | | | | | | | | | 0.00 | 0 | |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.79438 | | | | 0.00 | 0 | |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 102.06505 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LHL29 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.96739 | | | | 0.00 | 0 | |
| Total LHL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL29 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 99.85578 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.31219 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 101.34437 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.06798 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.10286 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.12902 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MAQ18 On 17/08/2020 Spot Bond | | | | | 0.00000 | 99.72022 | | | | 0.00 | 0 | |
| Total MAQ189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAQ189 | | | | | | | | | | 0.00 | 0 | |
| MBC29 On 02/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MBC29U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBC29U | | | | | | | | | | 0.00 | 0 | |
| MBC30 On 09/12/2020 Spot Bond | | | 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 MBC30U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBC30U | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.87366 | | | | 0.00 | 0 | |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.90436 | | | | 0.00 | 0 | 900,000,00 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.92677 | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total For MBF061 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.70561 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.34140 | | | | 0.00 | 0 | 1,500,000,00 |
| Total MBF064 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For MBF064 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.88738 | | | | 0.00 | 0 | 20,000,000,00 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 99.85134 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 101.02612 | | | | 0.00 | 0 | |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.89409 | | | | 0.00 | 0 | 49,585,107,17 |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | 49,585,107,17 |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | 49,585,107,17 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.15536 | | | | 0.00 | 0 | |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 99.94837 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 99.94770 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.35252 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.35903 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.45419 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.85311 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.35253 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.35905 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.85714 | | | | 0.00 | 0 | |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.59035 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 121.99247 | | | | 0.00 | 0 | |
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 17/03/2021 Spot Bond | | | 6.33000 | 105.85220 | 6.33000 | 105.83427 | | | | 0.00 | 0 | |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 108.52468 | | | | 0.00 | 0 | |
| Total MMIG04 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 MMIG04 | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 6.36000 | 113.38644 | 6.36000 | 113.36693 | | | 2,480,400,000,000.00 | 390,000,000 | 1,440,000,000 |
| Total MMIG05 SPOT | | | | | | | | | 2,480,400,000,000.00 | 390,000,000 | 1,440,000,000 |
| Total For MMIG05 | | | | | | | | | 2,480,400,000,000.00 | 390,000,000 | 1,440,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 99.87210 | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 97.40408 | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 98.24036 | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 8.48000 | 105.02804 | 8.48000 | 105.00421 | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | 0.00 | 0 | |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 122.13527 | | | 0.00 | 0 | |
| Total MQB003 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MQB003 | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 99.16517 | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | 0.00 | 0 | |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.31504 | | | 0.00 | 0 | |
| Total MTN08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN08 | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 99.35287 | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 98.72496 | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.54335 | | | 0.00 | 0 | 100,000,000 |
| Total MTN11 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For MTN11 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.37694 | | | 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 MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 99.88074 | | | | 0.00 | 0 | 260,000,00 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 101.24932 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.28915 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.88986 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 98.69261 | | | | 0.00 | 0 | 1,000,000,00 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 99.19746 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.71911 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.49998 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 100.45008 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 07/09/2020 Spot Bond | | | | | 0.00000 | 100.63335 | | | | 0.00 | 0 | |
| Total MTNC21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC21 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 101.35950 | | | | 0.00 | 0 | 110,000,00 |
| Total MTNC22 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,00 |
| Total For MTNC22 | | | | | | | | | | 0.00 | 0 | 110,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWA3U | | | | | | | | | | 0.00 | 0 | |
| MWA4L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MWA4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWA4U | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 101.06267 | | | | 0.00 | 0 | |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 101.04582 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 101.04582 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 100.51443 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 100.54886 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.53471 | | | | 0.00 | 0 | |
| Total N6E26 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 N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.67739 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.43800 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.47002 | | | | 0.00 | 0 | 558,054,00 |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | 558,054,00 |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | 558,054,00 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.59360 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.69848 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.79479 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 5.91000 | 106.49472 | 5.91000 | 106.47786 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.36000 | 109.81108 | 6.36000 | 109.79220 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.36000 | 104.97834 | 9.36000 | 104.95196 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.84541 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.53937 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.39462 | | | | 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 NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 99.94860 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 99.94717 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK11 On 28/11/2020 Spot Bond | | | 5.47500 | 102.50724 | 5.47500 | 102.49215 | | | | 0.00 | 0 | |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 5.66000 | 105.58209 | 5.66000 | 105.56608 | | | | 0.00 | 0 | |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 103.21408 | 9.38000 | 103.18837 | | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 6.24000 | 114.59201 | 6.24000 | 114.57288 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK14 On 25/06/2021 Spot Bond | | | 4.97500 | 104.56553 | 4.97500 | 104.55150 | | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 5.22500 | 109.19593 | 5.22500 | 109.18046 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.82000 | 114.32664 | 6.82000 | 114.30558 | | | | 0.00 | 0 | 95,000,00 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 95,000,00 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 95,000,00 |
| NBK17 On 22/04/2026 Spot Bond | | | 7.94000 | 111.63547 | 7.94000 | 111.61172 | | | | 0.00 | 0 | 1,220,000,00 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| NBK19 On 01/06/2022 Spot Bond | | | 5.75500 | 108.12640 | 5.75500 | 108.10964 | | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBK20/On 01/06/2026 Spot Bond | | | 7.94000 | 112.63865 | 7.94000 | 112.61469 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK20I/On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.71301 | | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | |
| NBK21/On 21/07/2027 Spot Bond | | | 8.89000 | 109.00299 | 8.89000 | 108.97723 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22/On 19/11/2022 Spot Bond | | | 5.74000 | 111.07363 | 5.74000 | 111.05655 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23/On 19/11/2025 Spot Bond | | | 8.65000 | 110.42395 | 8.65000 | 110.39855 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24/On 19/11/2027 Spot Bond | | | 8.63000 | 114.25451 | 8.63000 | 114.22828 | | | | 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 | 101.25914 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25/On 17/02/2023 Spot Bond | | | 6.01000 | 6.01000 | 6.01000 | 115.50559 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I/On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.93484 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 21.85009 | 100.00000 | 21.80200 | | | | 0.00 | 0 | 720,000,00 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 720,000,00 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 720,000,00 |
| NBK26I/On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.27647 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27/On 10/05/2026 Spot Bond | | | 8.19000 | 115.69084 | 8.19000 | 115.66560 | | | | 0.00 | 0 | |
| Total NBK27A 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 NBK27A | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 6.04000 | 115.58083 | 6.04000 | 115.56193 | | | 59,675,200,000,000.00 | 9,880,000,000 | 2,470,000,00 |
| Total NBK28A SPOT | | | | | | | | | 59,675,200,000,000.00 | 9,880,000,000 | 2,470,000,00 |
| Total For NBK28A | | | | | | | | | 59,675,200,000,000.00 | 9,880,000,000 | 2,470,000,00 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.33408 | | | 0.00 | 0 | |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 8.98000 | 111.99474 | 8.98000 | 111.96771 | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 6.09000 | 115.20185 | 6.09000 | 115.18286 | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | 0.00 | 0 | |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.85969 | | | 0.00 | 0 | 1,500,000,00 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| NBK31 On 09/11/2023 Spot Bond | | | 6.01000 | 111.95020 | 6.01000 | 111.93219 | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | 0.00 | 0 | |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.57213 | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 101.69780 | | | 0.00 | 0 | |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 103.29442 | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.07942 | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | 0.00 | 0 | |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.90491 | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 10.15500 | 10.15500 | 10.15500 | 66.19892 | | | 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 NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 105.09094 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.70908 | | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.75128 | | | | 0.00 | 0 | 480,000,00 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 480,000,00 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 480,000,00 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.26513 | | | | 0.00 | 0 | |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.13372 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.30175 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 101.54967 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 101.25727 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.61923 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.08186 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.00485 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.87910 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.73771 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.06207 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.11559 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 101.29955 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.48615 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.58335 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.46486 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.12876 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.78911 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.52643 | | | | 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 | |

| 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 NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.32500 | 107.68211 | 9.32500 | 107.65544 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.52223 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.36000 | 106.99874 | 9.36000 | 106.97215 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.52643 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.53305 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.54145 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.51893 | | | | 0.00 | 0 | |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 18/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NDAL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL01 | | | | | | | | | | 0.00 | 0 | |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED03U | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED05U | | | | | | | | | | 0.00 | 0 | |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED06U | | | | | | | | | | 0.00 | 0 | |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED07U | | | | | | | | | | 0.00 | 0 | |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED08U | | | | | | | | | | 0.00 | 0 | |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED09U | | | | | | | | | | 0.00 | 0 | |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED10U | | | | | | | | | | 0.00 | 0 | |
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED11U | | | | | | | | | | 0.00 | 0 | |
| NED12 On 22/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED12U | | | | | | | | | | 0.00 | 0 | |
| NED13 On 02/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED13U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED13U | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 104.76636 | | | | 0.00 | 0 | |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 104.89779 | | | | 0.00 | 0 | |
| Total NEDT1B 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 NEDT1B | | | | | | | | | 0.00 | 0 | |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 100.09742 | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.59860 | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.44229 | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 101.75581 | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.26380 | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.73550 | | | 0.00 | 0 | 400,000,00 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | 400,000,00 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 99.06789 | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 102.00101 | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 98.95466 | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 100.49205 | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 106.21990 | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 97.65640 | | | 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 NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 98.40197 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 97.54848 | | | | 0.00 | 0 | |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 97.60611 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 102.62535 | 13.50000 | 102.58892 | | | | 0.00 | 0 | |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 99.61908 | | | | 0.00 | 0 | |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 100.15696 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 99.92007 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.28790 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.82486 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.77486 | | | | 0.00 | 0 | |
| Total NHM013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM013 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 101.25100 | | | | 0.00 | 0 | |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 100.77834 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 101.79910 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 26/02/2021 Spot Bond | | | | | 0.00000 | 101.40170 | | | | 0.00 | 0 | |
| Total NHM017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM017 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 101.36584 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 101.40547 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.85000 | 5.85000 | 5.85000 | 185.64995 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 5.13500 | 5.13500 | 5.13500 | 172.98886 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 4.58500 | 4.58500 | 4.58500 | 132.79834 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 5.27500 | 5.27500 | 5.27500 | 91.51717 | | | | 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 | | | 5.80000 | 5.80000 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total NI38 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 NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 4.69000 | 4.69000 | 4.69000 | 133.69100 | | | | 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 | | | 5.08000 | 5.08000 | 5.08000 | 130.04533 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 5.27500 | 5.27500 | 5.27500 | 171.37392 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 5.98500 | 163.44538 | 5.98500 | 163.44649 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.76500 | 92.91610 | 5.76500 | 92.91721 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NMP20 On 24/07/2020 Spot Bond | | | 4.80500 | 100.00000 | 4.80500 | 99.98683 | | | | 0.00 | 0 | |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | |
| NN010 On 01/10/2020 Spot Bond | | | | | 0.00000 | 100.31422 | | | | 0.00 | 0 | 2,000,000,00 |
| Total NN010 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For NN010 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.43475 | | | | 0.00 | 0 | 2,500,000,00 |
| Total NN011 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For NN011 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| NN013 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.02386 | | | | 0.00 | 0 | |
| Total NN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN013 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 102.09206 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN015 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.49512 | | | | 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 NN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN015 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.42915 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 95.69278 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 125.84857 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 101.81149 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.94906 | | | | 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 | |
| NN028l On 18/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NN028U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN028U | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.99222 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.65369 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.03173 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.16288 | | | | 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 | 99.34954 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.06266 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 100.05229 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 83.12924 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 101.49984 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 83.00833 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 111.67309 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.67840 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 105.54829 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.71186 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN09U On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NN09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN09U | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 19/01/2021 Spot Bond | | | | | 0.00000 | 113.09000 | | | | 0.00 | 0 | |
| Total NNF011 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 NNF011 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 12/06/2025 Spot Bond | | | | | 0.00000 | 98.79982 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 97.30000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 97.26000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 15/07/2025 Spot Bond | | | | | 0.00000 | 98.89000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 07/07/2025 Spot Bond | | | | | 0.00000 | 97.83000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 85.81251 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 85.81251 | | | | 0.00 | 0 | 4,000,000,00 |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 119.47901 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 107.12406 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 121.96089 | | | | 0.00 | 0 | |
| Total NNF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF07 | | | | | | | | | | 0.00 | 0 | |
| NNF08 On 22/09/2020 Spot Bond | | | | | 0.00000 | 121.81167 | | | | 0.00 | 0 | |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.75822 | | | | 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 NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.41546 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.03571 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.03747 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.97821 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.80879 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.76005 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.10506 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.06275 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.88459 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.89312 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.90984 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|-------------------|
| NRA02' On 31/10/2022 Spot Bond | | | 6.41000 | 114.95801 | 6.41000 | 114.93830 | | | 2,948,600,000,000.00 | 460,000,000 | 230,000,00 |
| Total NRA022 SPOT | | | | | | | | | 2,948,600,000,000.00 | 460,000,000 | 230,000,00 |
| Total For NRA022 | | | | | | | | | 2,948,600,000,000.00 | 460,000,000 | 230,000,00 |
| NRA02' On 31/05/2023 Spot Bond | | | 4.12500 | 187.74894 | 4.12500 | 187.75954 | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | |
| NRA02' On 30/11/2028 Spot Bond | | | 9.53000 | 117.20435 | 9.53000 | 117.17454 | | | 64,804,000,000.00 | 6,800,000 | 3,400,00 |
| Total NRA028 SPOT | | | | | | | | | 64,804,000,000.00 | 6,800,000 | 3,400,00 |
| Total For NRA028 | | | | | | | | | 64,804,000,000.00 | 6,800,000 | 3,400,00 |
| NRA02' On 30/11/2028 Spot Bond | | | 100.00000 | 13.90732 | 100.00000 | 13.87655 | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | |
| NSN97' On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total NSN97U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NSN97U | | | | | | | | | 0.00 | 0 | |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 99.95008 | | | 0.00 | 0 | |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 99.94738 | | | 0.00 | 0 | |
| Total NTC20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC20 | | | | | | | | | 0.00 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.15518 | | | 0.00 | 0 | |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.43111 | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total NTC22 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total For NTC22 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.85018 | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.65212 | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.87002 | | | 0.00 | 0 | |
| Total NTC25 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 NTC25 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.76200 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.62158 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.62931 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.50741 | | | | 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 | 100.71069 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.55899 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.76000 | 110.64663 | 5.76000 | 110.62956 | | | | 0.00 | 0 | 1,500,000,00 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| OML07 On 19/03/2025 Spot Bond | | | 9.68000 | 108.44172 | 9.68000 | 108.41387 | | | | 0.00 | 0 | 1,630,000,00 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,630,000,00 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,630,000,00 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 100.86067 | | | | 0.00 | 0 | |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | |
| OML09 On 14/09/2022 Spot Bond | | | 6.36000 | 112.84882 | 6.36000 | 112.82961 | | | | 0.00 | 0 | 1,000,000,00 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| OML10 On 14/09/2025 Spot Bond | | | 9.38000 | 111.93738 | 9.38000 | 111.90950 | | | | 0.00 | 0 | 910,000,00 |

| 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 OML10 SPOT | | | | | | | | | | 0.00 | 0 | 910,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 910,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 97.65316 | | | | 0.00 | 0 | 10,000,000,00 |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| PBAJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBAJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBAJ1U | | | | | | | | | | 0.00 | 0 | |
| PBAV1L On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBAV1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBAV1U | | | | | | | | | | 0.00 | 0 | |
| PBBJ1L On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBBJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBBJ1U | | | | | | | | | | 0.00 | 0 | |
| PBDJ1L On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBDJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBDJ1U | | | | | | | | | | 0.00 | 0 | |
| PBGJ1L On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBGJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBGJ1U | | | | | | | | | | 0.00 | 0 | |
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBJJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBJJ1U | | | | | | | | | | 0.00 | 0 | |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBKX1U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| PBLS11 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBLS1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBLS1U | | | | | | | | | | 0.00 | 0 | |
| PBLT11 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | |
| PBUJ11 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | |
| PBVJ11 On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.67634 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 100.69386 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | |
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PMM46U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM46U | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.92857 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.24310 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 101.33023 | | | | 0.00 | 0 | |
| Total PMM54 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 Interr |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|------------|
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 100.89806 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.06796 | | | | 0.00 | 0 | |
| Total PRE2A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A2 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.12899 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.25102 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.26844 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.28587 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.44000 | 116.31051 | 7.58000 | 115.51987 | | | 591,682,494,704,000.00 | 5,052,645,496,600 | 3,850,675,350,700 | |
| Total R186 SPOT | | | | | | | | | 1,682,494,704,000.00 | 052,645,496,600 | 350,675,350,700 | |
| Total For R186 | | | | | | | | | 1,682,494,704,000.00 | 052,645,496,600 | 350,675,350,700 | |
| R197 On 07/12/2023 Spot Bond | | | 2.92500 | 304.61748 | 2.92500 | 304.64449 | | | 54,794,025,000,000.00 | 18,733,000,000 | 22,374,715,500 | |
| Total R197 SPOT | | | | | | | | | 54,794,025,000,000.00 | 18,733,000,000 | 22,374,715,500 | |
| Total For R197 | | | | | | | | | 54,794,025,000,000.00 | 18,733,000,000 | 22,374,715,500 | |
| R202 On 07/12/2033 Spot Bond | | | 4.85000 | 205.52567 | 4.85000 | 205.53328 | | | 206,102,690,000,000.00 | 42,495,400,000 | 269,313,578,100 | |
| Total R202 SPOT | | | | | | | | | 16,102,690,000,000.00 | 42,495,400,000 | 269,313,578,100 | |
| Total For R202 | | | | | | | | | 16,102,690,000,000.00 | 42,495,400,000 | 269,313,578,100 | |
| R2023 On 28/02/2023 Spot Bond | | | 4.79500 | 110.22181 | 4.76000 | 110.29631 | | | 040,099,960,009,000.00 | 634,014,590,200 | 1,098,935,800,000 | |
| Total R2023 SPOT | | | | | | | | | 10,099,960,009,000.00 | 634,014,590,200 | 098,935,800,000 | |
| Total For R2023 | | | | | | | | | 10,099,960,009,000.00 | 634,014,590,200 | 098,935,800,000 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.44500 | 90.90600 | 9.44500 | 90.88295 | | | 975,967,150,177,000.00 | 2,220,854,118,600 | 1,006,759,320,200 | |
| Total R2030 SPOT | | | | | | | | | 5,967,150,177,000.00 | 220,854,118,600 | 006,759,320,200 | |
| Total For R2030 | | | | | | | | | 5,967,150,177,000.00 | 220,854,118,600 | 006,759,320,200 | |
| R2032 On 31/03/2032 Spot Bond | | | 10.37000 | 88.39704 | 10.37000 | 88.37262 | | | 464,619,228,000,000.00 | 1,491,284,400,000 | 797,604,700,000 | |

| 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 R2032 SPOT | | | | | | | | | 4,619,228,000,000.00 | 491,284,400,000 | 797,604,700,00 |
| Total For R2032 | | | | | | | | | 4,619,228,000,000.00 | 491,284,400,000 | 797,604,700,00 |
| R2035 On 28/02/2035 Spot Bond | | | 11.11000 | 87.53748 | 11.11000 | 87.51190 | | | 257,215,883,600,000.00 | 1,553,304,760,000 | 835,524,172,90 |
| Total R2035 SPOT | | | | | | | | | 7,215,883,600,000.00 | 553,304,760,000 | 335,524,172,90 |
| Total For R2035 | | | | | | | | | 7,215,883,600,000.00 | 553,304,760,000 | 335,524,172,90 |
| R2037 On 31/01/2037 Spot Bond | | | 11.38500 | 78.56930 | 11.38500 | 78.54540 | | | 621,662,014,000,000.00 | 1,547,796,400,000 | 718,566,813,90 |
| Total R2037 SPOT | | | | | | | | | 1,662,014,000,000.00 | 547,796,400,000 | 718,566,813,90 |
| Total For R2037 | | | | | | | | | 1,662,014,000,000.00 | 547,796,400,000 | 718,566,813,90 |
| R2040 On 31/01/2040 Spot Bond | | | 11.62500 | 79.73931 | 11.62500 | 79.71456 | | | 719,887,175,000,000.00 | 406,011,800,000 | 541,968,500,00 |
| Total R2040 SPOT | | | | | | | | | 19,887,175,000,000.00 | 406,011,800,000 | 541,968,500,00 |
| Total For R2040 | | | | | | | | | 19,887,175,000,000.00 | 406,011,800,000 | 541,968,500,00 |
| R2044 On 31/01/2044 Spot Bond | | | 11.77500 | 75.88890 | 11.77500 | 75.86505 | | | 846,882,850,242,500.00 | 1,175,956,080,700 | 1,463,664,600,00 |
| Total R2044 SPOT | | | | | | | | | 16,882,850,242,500.00 | 175,956,080,700 | 463,664,600,00 |
| Total For R2044 | | | | | | | | | 16,882,850,242,500.00 | 175,956,080,700 | 463,664,600,00 |
| R2048 On 28/02/2048 Spot Bond | | | 11.72500 | 79.17539 | 11.72500 | 79.15102 | | | 909,901,615,000,000.00 | 1,271,633,400,000 | 1,850,548,500,00 |
| Total R2048 SPOT | | | | | | | | | 19,901,615,000,000.00 | 271,633,400,000 | 350,548,500,00 |
| Total For R2048 | | | | | | | | | 19,901,615,000,000.00 | 271,633,400,000 | 350,548,500,00 |
| R208 On 31/03/2021 Spot Bond | | | 3.48000 | 104.31126 | 3.48000 | 104.30143 | | | 992,056,400,000,000.00 | 572,430,000,000 | 546,210,000,00 |
| Total R208 SPOT | | | | | | | | | 12,056,400,000,000.00 | 572,430,000,000 | 546,210,000,00 |
| Total For R208 | | | | | | | | | 12,056,400,000,000.00 | 572,430,000,000 | 546,210,000,00 |
| R209 On 31/03/2036 Spot Bond | | | 10.93000 | 67.19281 | 11.00000 | 66.79357 | | | 003,294,576,000,000.00 | 823,723,200,000 | 711,891,716,20 |
| Total R209 SPOT | | | | | | | | | 13,294,576,000,000.00 | 823,723,200,000 | 711,891,716,20 |
| Total For R209 | | | | | | | | | 13,294,576,000,000.00 | 823,723,200,000 | 711,891,716,20 |
| R210 On 31/03/2028 Spot Bond | | | 4.42000 | 181.50558 | 4.42500 | 181.45311 | | | 28,890,004,000,000.00 | 6,536,200,000 | 34,037,378,30 |
| Total R210 SPOT | | | | | | | | | 18,890,004,000,000.00 | 6,536,200,000 | 34,037,378,30 |
| Total For R210 | | | | | | | | | 18,890,004,000,000.00 | 6,536,200,000 | 34,037,378,30 |
| R212 On 31/01/2022 Spot Bond | | | 2.34000 | 165.29649 | 2.38000 | 165.21559 | | | 227,300,580,000,000.00 | 97,137,000,000 | 149,342,400,00 |
| Total R212 SPOT | | | | | | | | | 17,300,580,000,000.00 | 97,137,000,000 | 149,342,400,00 |
| Total For R212 | | | | | | | | | 17,300,580,000,000.00 | 97,137,000,000 | 149,342,400,00 |
| R213 On 28/02/2031 Spot Bond | | | 9.79000 | 84.61336 | 9.91000 | 83.91125 | | | 529,530,466,864,000.00 | 871,249,281,600 | 486,021,769,80 |
| Total R213 SPOT | | | | | | | | | 19,530,466,864,000.00 | 871,249,281,600 | 486,021,769,80 |
| Total For R213 | | | | | | | | | 19,530,466,864,000.00 | 871,249,281,600 | 486,021,769,80 |
| R214 On 28/02/2041 Spot Bond | | | 11.29000 | 64.55592 | 11.29000 | 64.53676 | | | 019,107,604,023,000.00 | 887,432,028,700 | 692,819,665,40 |
| Total R214 SPOT | | | | | | | | | 19,107,604,023,000.00 | 887,432,028,700 | 692,819,665,40 |
| Total For R214 | | | | | | | | | 19,107,604,023,000.00 | 887,432,028,700 | 692,819,665,40 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RC001\On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC001U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC001U | | | | | | | | | | 0.00 | 0 | |
| RC002\On 02/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC002U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC002U | | | | | | | | | | 0.00 | 0 | |
| RC003\On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC003U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC003U | | | | | | | | | | 0.00 | 0 | |
| RC004\On 03/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC004U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC004U | | | | | | | | | | 0.00 | 0 | |
| RC005\On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC005U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC005U | | | | | | | | | | 0.00 | 0 | |
| RC006\On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC006U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC006U | | | | | | | | | | 0.00 | 0 | |
| RC007\On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC007U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC007U | | | | | | | | | | 0.00 | 0 | |
| RC008\On 20/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC008U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC008U | | | | | | | | | | 0.00 | 0 | |
| RC009\On 17/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC009U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC009U | | | | | | | | | | 0.00 | 0 | |
| RC010\On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC010U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC010U | | | | | | | | | | 0.00 | 0 | |
| RC011\On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC011U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC011U | | | | | | | | | | 0.00 | 0 | |
| RC017\On 23/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC017U 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 RC017U | | | | | | | | | | 0.00 | 0 | |
| RC018 On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC018U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC018U | | | | | | | | | | 0.00 | 0 | |
| RC019 On 04/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC019U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC019U | | | | | | | | | | 0.00 | 0 | |
| RC020 On 29/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC020U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC020U | | | | | | | | | | 0.00 | 0 | |
| RC021 On 08/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC021U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC021U | | | | | | | | | | 0.00 | 0 | |
| RC022 On 21/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC022U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC022U | | | | | | | | | | 0.00 | 0 | |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | |
| RDF06 On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF06U | | | | | | | | | | 0.00 | 0 | |
| RDF07 On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF07U | | | | | | | | | | 0.00 | 0 | |
| RDF08 On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF08U | | | | | | | | | | 0.00 | 0 | |
| RDF09 On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF09U | | | | | | | | | | 0.00 | 0 | |
| RDF10 On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF10U | | | | | | | | | | 0.00 | 0 | |
| RDF11 On 31/08/2023 Spot Bond | | | 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 RDF11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF11U | | | | | | | | | | 0.00 | 0 | |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF12U | | | | | | | | | | 0.00 | 0 | |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | |
| RDF18I On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF18U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF18U | | | | | | | | | | 0.00 | 0 | |
| RDF19I On 30/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF19U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF19U | | | | | | | | | | 0.00 | 0 | |
| RDF26I On 22/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF26U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF26U | | | | | | | | | | 0.00 | 0 | |
| RDF27I On 04/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF27U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF27U | | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.19365 | | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.84088 | | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.23870 | | | | 0.00 | 0 | 500,000,00 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.26119 | | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.57631 | | | | 0.00 | 0 | |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.19337 | | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.06244 | | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 99.99681 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 99.82541 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 99.22604 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.32570 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.48860 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.50961 | | | | 0.00 | 0 | |
| Total RDFB21 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 RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.39289 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 101.03156 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.21287 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.08936 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 99.92437 | | | | 0.00 | 0 | |
| Total RDFC49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC49 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.04410 | | | | 0.00 | 0 | |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC50 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 100.70714 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| REB18 On 21/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total REB18U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For REB18U | | | | | | | | | | 0.00 | 0 | |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.25992 | | | | 0.00 | 0 | 220,000,00 |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | 220,000,00 |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | 220,000,00 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.85621 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.19932 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 106.10486 | | | | 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 RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 107.61488 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.17794 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.19947 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 100.45381 | | | | 0.00 | 0 | |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 105.83887 | | | | 0.00 | 0 | |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | |
| RES04 On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.20188 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 99.83471 | | | | 0.00 | 0 | |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.17074 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 98.97995 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES42 On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RES42U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES42U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|---------------------|-------------------|
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total RES44U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES44U | | | | | | | | | 0.00 | 0 | |
| RES46I On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total RES46U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES46U | | | | | | | | | 0.00 | 0 | |
| RES47I On 14/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total RES47U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES47U | | | | | | | | | 0.00 | 0 | |
| RES48I On 31/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total RES48U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES48U | | | | | | | | | 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 | | | 5.55000 | 105.71859 | 5.55000 | 105.70278 | | | 0.00 | 0 | |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW21 | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 6.41000 | 110.41712 | 6.41000 | 110.39809 | | | 0.00 | 0 | 179,077,90 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 179,077,90 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 179,077,90 |
| RW28 On 10/12/2028 Spot Bond | | | 11.78000 | 93.16794 | 11.78000 | 93.13882 | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | 0.00 | 0 | |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | 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 | 100.02203 | | | 0.00 | 0 | 30,000,00 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 30,000,00 |
| SBK23 On 28/05/2022 Spot Bond | | | 6.03000 | 111.29351 | 6.03000 | 111.27554 | | 7,236,000,000,000.00 | 1,200,000,000 | 2,630,000,00 | |
| Total SBK23 SPOT | | | | | | | | 7,236,000,000,000.00 | 1,200,000,000 | 2,630,000,00 | |
| Total For SBK23 | | | | | | | | 7,236,000,000,000.00 | 1,200,000,000 | 2,630,000,00 | |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.56448 | | | 0.00 | 0 | |
| Total SBK24 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 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 | 101.02102 | | | 0.00 | 0 | 200,000,00 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| SBK26 On 25/04/2021 Spot Bond | | | 5.83000 | 107.66048 | 5.83000 | 107.64357 | | | 0.00 | 0 | |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 99.88343 | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.30429 | | | 0.00 | 9,850,000,000 | 5,275,000,00 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 9,850,000,000 | 5,275,000,00 |
| Total For SBS18 | | | | | | | | | 0.00 | 9,850,000,000 | 5,275,000,00 |
| SBS19 On 23/06/2021 Spot Bond | | | 4.55000 | 105.84611 | 4.55000 | 105.83310 | | 40,251,140,930,000.00 | 8,846,404,600 | 8,846,404,600 | 3,846,404,600 |
| Total SBS19 SPOT | | | | | | | | 10,251,140,930,000.00 | 8,846,404,600 | 8,846,404,600 | 3,846,404,600 |
| Total For SBS19 | | | | | | | | 10,251,140,930,000.00 | 8,846,404,600 | 8,846,404,600 | 3,846,404,600 |
| SBS20 On 15/05/2026 Spot Bond | | | 6.79000 | 117.32984 | 6.79000 | 117.30855 | | | 0.00 | 0 | 200,000,00 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.52016 | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 5.54000 | 119.00490 | 5.54000 | 118.98704 | | | 0.00 | 0 | 220,000,00 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 220,000,00 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 220,000,00 |
| SBS3 On 25/05/2026 Spot Bond | | | 6.91000 | 107.43276 | 6.91000 | 107.41292 | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 7.38000 | 113.90950 | 7.38000 | 113.88694 | | 217,212,957,000,000.00 | 29,432,650,000 | 29,432,650,000 | 11,184,480,00 |
| Total SBS31 SPOT | | | | | | | | 17,212,957,000,000.00 | 29,432,650,000 | 29,432,650,000 | 11,184,480,00 |
| Total For SBS31 | | | | | | | | 17,212,957,000,000.00 | 29,432,650,000 | 29,432,650,000 | 11,184,480,00 |
| SBS34 On 19/09/2024 Spot Bond | | | 5.86500 | 118.88735 | 5.86500 | 118.86868 | | | 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 SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 6.13000 | 111.39616 | 6.13000 | 111.37769 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.61500 | 106.88269 | 8.61500 | 106.85792 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.54000 | 106.71814 | 4.54000 | 106.70512 | | | | 0.00 | 0 | |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.60607 | | | | 0.00 | 0 | 500,000,00 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SBS41 On 12/11/2022 Spot Bond | | | 4.91500 | 112.86183 | 4.91500 | 112.84695 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 6.51500 | 120.33491 | 6.51500 | 120.31395 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.50500 | 120.50011 | 7.50500 | 120.47599 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.76266 | | | | 0.00 | 0 | |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 5.01000 | 118.07070 | 5.01000 | 118.05466 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.70795 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.58949 | | | | 0.00 | 0 | |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS49 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS50 On 31/01/2022 Spot Bond | | | 4.76500 | 106.61604 | 4.76500 | 106.60225 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 5.53500 | 5.53500 | 5.53500 | 113.18881 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 100.91881 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.77516 | | | | 0.00 | 0 | 473,000,00 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 473,000,00 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 473,000,00 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.73022 | | | | 0.00 | 0 | 1,050,000,00 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| SBS56 On 12/06/2022 Spot Bond | | | 4.71500 | 108.57248 | 4.71500 | 108.55866 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.88215 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.48646 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 100.30635 | | | | 0.00 | 0 | |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.85148 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 99.25436 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 99.76036 | | | | 0.00 | 0 | 10,000,000,00 |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |

| 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 For SBS63 | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 99.75691 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 99.62502 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.45529 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 99.97398 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.94984 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.82697 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.04500 | 294.35620 | 4.04500 | 294.37345 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.85000 | 5.85000 | 5.85000 | 185.64995 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.21505 | | | | 0.00 | 0 | |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.20455 | | | | 0.00 | 0 | |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 96.79810 | | | | 0.00 | 0 | |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.91741 | | | | 0.00 | 0 | 1,500,000.00 |

| 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 SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 97.07004 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.86000 | 111.88237 | 6.86000 | 111.86175 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.13176 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 93.65178 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 100.63361 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.34241 | | | | 0.00 | 0 | |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 100.34891 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 98.37707 | | | | 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 | 107.35300 | 10.00000 | 107.32400 | | | | 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 | 102.03594 | | | | 0.00 | 0 | |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI4 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.27272 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.17608 | | | | 0.00 | 0 | |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.22945 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.47467 | | | | 0.00 | 0 | 250,000,00 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.31976 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.32348 | | | | 0.00 | 0 | |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.33295 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.23890 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.49281 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.40436 | | | | 0.00 | 0 | |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.44582 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.21534 | | | | 0.00 | 0 | |
| Total SLRC5 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 SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.85912 | | | | 0.00 | 0 | |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.61000 | 115.93868 | 6.61000 | 115.91807 | | | | 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 | 100.65697 | | | | 0.00 | 0 | |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 93.05699 | | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.33440 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.06074 | | | | 0.00 | 0 | |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.88857 | | | | 0.00 | 0 | 122,600,00 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 122,600,00 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 122,600,00 |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.02091 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.08377 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.41435 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.61871 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.67098 | | | | 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 SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.56333 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.27013 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.24343 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 15/10/2020 Spot Bond | | | | | 0.00000 | 100.01762 | | | | 0.00 | 0 | |
| Total SPGC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC01 | | | | | | | | | | 0.00 | 0 | |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | |
| SS052L On 25/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS052U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS052U | | | | | | | | | | 0.00 | 0 | |
| SS053L On 12/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS053U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS053U | | | | | | | | | | 0.00 | 0 | |
| SS054L On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS054U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS054U | | | | | | | | | | 0.00 | 0 | |
| SS055L On 05/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 500,000,00 |
| Total SS055U SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SS055U | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SS056L On 13/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS056U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS056U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SS057L On 22/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS057U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS057U | | | | | | | | | | 0.00 | 0 | |
| SS058L On 19/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS058U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS058U | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.38353 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.42500 | 102.99065 | 5.42500 | 102.97560 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.42500 | 102.99065 | 5.42500 | 102.97560 | | | | 0.00 | 0 | |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 5.24500 | 5.24500 | 5.24500 | 129.14219 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 9.08000 | 107.71704 | 9.08000 | 107.69091 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 11.78000 | 74.24395 | 11.78000 | 74.22099 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 96.94393 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 17/11/2020 Spot Bond | | | | | 0.00000 | 101.21510 | | | | 0.00 | 0 | |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.95485 | | | | 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 | 99.92315 | | | | 0.00 | 0 | |
| Total SSN038 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 SSN038 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.17344 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 6.16000 | 113.18717 | 6.16000 | 113.16841 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.60000 | 93.25929 | 5.60000 | 93.26081 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.78888 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 99.86342 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.82598 | | | | 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 | | | 3.95500 | 3.95500 | 3.95500 | 295.18315 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.39149 | | | | 0.00 | 0 | |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2020 Spot Bond | | | | | 0.00000 | 99.98605 | | | | 0.00 | 0 | |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 99.94100 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.40666 | | | | 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 | |

| 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 SSN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | |
| SSN057 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 | |
| SSN060 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.24756 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 31/03/2028 Spot Bond | | | 5.64500 | 5.64500 | 5.64500 | 167.18875 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN061 On 31/01/2025 Spot Bond | | | 4.63000 | 4.63000 | 4.63000 | 132.54533 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN062 On 31/01/2038 Spot Bond | | | 5.80000 | 5.80000 | 5.80000 | 90.83046 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN063 On 31/03/2029 Spot Bond | | | 5.27500 | 5.27500 | 5.27500 | 91.51717 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN064 On 31/03/2028 Spot Bond | | | 5.60500 | 5.60500 | 5.60500 | 167.63549 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN065 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.94085 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.92407 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.88283 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.63833 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 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 | 100.62388 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07 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 | |
| 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 | 100.56934 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07 On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.17700 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN07 On 31/07/2021 Spot Bond | | | | | 0.00000 | 76.17400 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 16/08/2020 Spot Bond | | | | | 0.00000 | 104.20876 | | | | 0.00 | 0 | |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.98245 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.72840 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.42615 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 07/12/2033 Spot Bond | | | 5.72500 | 5.72500 | 5.72500 | 188.00273 | | | | 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 | |

| 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 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 | 99.16104 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.38318 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.37899 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.74762 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.78029 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.76194 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/01/2030 Spot Bond | | | 10.11000 | 90.86409 | 10.11000 | 91.10924 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 28/11/2021 Spot Bond | | | | | 0.00000 | 100.80656 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,000,000.00 |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000.00 |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | 3,000,000.00 |
| SZ25 On 30/09/2025 Spot Bond | | | 8.60000 | 104.45132 | 8.60000 | 104.42729 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.21452 | | | | 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 T13A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | |
| T13A12 On 21/08/2020 Spot Bond | | | 5.30500 | 104.78855 | 5.30500 | 104.77339 | | | | 0.00 | 0 | |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.10086 | | | | 0.00 | 0 | |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | |
| T13A16 On 21/08/2020 Spot Bond | | | 5.40500 | 104.72079 | 5.40500 | 104.70536 | | | | 0.00 | 0 | |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.09310 | | | | 0.00 | 0 | |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | |
| T13A20 On 21/08/2020 Spot Bond | | | 5.35500 | 104.44096 | 5.35500 | 104.42570 | | | | 0.00 | 0 | |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | |
| T13A21 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.99479 | | | | 0.00 | 0 | |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.07581 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 102.30705 | 8.55000 | 102.28378 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.77151 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T15OM On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.92811 | | | | 0.00 | 0 | |
| Total T15OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T15OM4 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.92732 | | | | 0.00 | 0 | |
| Total T16OM1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM1 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 99.98234 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.12065 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.20965 | | | | 0.00 | 0 | |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | |
| TFS148 On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.83211 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS149 On 31/10/2021 Spot Bond | | | | | 0.00000 | 99.89461 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.87507 | | | | 0.00 | 0 | |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.08163 | | | | 0.00 | 0 | |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 99.84829 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS155 On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.27843 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.90514 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.06211 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS158 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.20375 | | | | 0.00 | 0 | |
| Total TFS158 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 TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.56754 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.81637 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.32108 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 99.65140 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.01289 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TH10A7 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 | |
| TH13A3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.08782 | | | | 0.00 | 0 | |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | |
| TH13A4 On 21/08/2020 Spot Bond | | | 5.72500 | 104.20236 | 5.72500 | 104.18610 | | | | 0.00 | 0 | |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | |
| TH13A7 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.17579 | | | | 0.00 | 0 | |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | |
| TH13A8 On 21/08/2020 Spot Bond | | | 4.54000 | 104.45123 | 4.54000 | 104.43827 | | | | 0.00 | 0 | |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | |
| TH13B1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.15320 | | | | 0.00 | 0 | |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | |
| TH13B2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.15492 | | | | 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 TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | |
| TH13B2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.20470 | | | | 0.00 | 0 | |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | |
| TH13B3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.16068 | | | | 0.00 | 0 | |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | |
| TH13B4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.14805 | | | | 0.00 | 0 | |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | |
| TH13B5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.27335 | | | | 0.00 | 0 | |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | |
| TH13C1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.28707 | | | | 0.00 | 0 | |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | |
| TH13C2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.29051 | | | | 0.00 | 0 | |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | |
| TH13C3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.32482 | | | | 0.00 | 0 | |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | |
| TH13C4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.36770 | | | | 0.00 | 0 | |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | |
| TH13C5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.83886 | | | | 0.00 | 0 | |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | |
| TH13D1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.83886 | | | | 0.00 | 0 | |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | |
| TH13D2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.89020 | | | | 0.00 | 0 | |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D3 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.86453 | | | | 0.00 | 0 | |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.87308 | | | | 0.00 | 0 | |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.09985 | | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 5.15500 | 107.99985 | 5.15500 | 107.98491 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.93463 | | | | 0.00 | 0 | 250,000,00 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| TH14A On 21/11/2021 Spot Bond | | | 5.31500 | 106.71361 | 5.31500 | 106.69840 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.20452 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.40850 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.13246 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.92647 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.02117 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.23540 | | | | 0.00 | 0 | |
| Total TH14C3 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 TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.80407 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.38475 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.97169 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.03425 | | | | 0.00 | 0 | |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.04345 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 101.65471 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.09382 | | | | 0.00 | 0 | |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.90247 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.00024 | | | | 0.00 | 0 | |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.01748 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.09647 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.51871 | | | | 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 TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.61321 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.17715 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.80457 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.13596 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 103.25316 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.11606 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.50125 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.99171 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.02435 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 103.58038 | 8.49000 | 103.55672 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.06556 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.11878 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.48753 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | | 0.00 | 0 | |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.75398 | | | | 0.00 | 0 | |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.44988 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 5.93000 | 109.55429 | 5.93000 | 109.53690 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 7.21000 | 111.95215 | 7.21000 | 111.93061 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.95904 | | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.95830 | | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 8.75500 | 104.28800 | 8.75500 | 104.26359 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 99.98511 | | | | 0.00 | 0 | |
| Total TL29 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 TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.00296 | | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.68565 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 101.27915 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TLC09 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.50019 | | | | 0.00 | 0 | |
| Total TLC09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TLC09 | | | | | | | | | | 0.00 | 0 | |
| TN20 On 17/09/2020 Spot Bond | | | 3.86000 | 104.64136 | 3.86000 | 104.63036 | | | 16,598,000,000,000.00 | 4,300,000,000 | 10,434,270,00 | |
| Total TN20 SPOT | | | | | | | | | 16,598,000,000,000.00 | 4,300,000,000 | 10,434,270,00 | |
| Total For TN20 | | | | | | | | | 16,598,000,000,000.00 | 4,300,000,000 | 10,434,270,00 | |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 91.46726 | 100.00000 | 91.25000 | | | 0.00 | 0 | 0 | |
| Total TN20/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN20/R208 | | | | | | | | | 0.00 | 0 | 0 | |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 58.27144 | 100.00000 | 58.14319 | | | 0.00 | 0 | 0 | |
| Total TN21U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN21U | | | | | | | | | 0.00 | 0 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.91000 | 113.55682 | 6.91000 | 113.53586 | | | 231,623,200,000,000.00 | 33,520,000,000 | 4,157,400,00 | |
| Total TN23 SPOT | | | | | | | | | 231,623,200,000,000.00 | 33,520,000,000 | 4,157,400,00 | |
| Total For TN23 | | | | | | | | | 231,623,200,000,000.00 | 33,520,000,000 | 4,157,400,00 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 19.06711 | 100.00000 | 19.02515 | | | 0.00 | 0 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.22000 | 105.17248 | 9.22000 | 105.14645 | | | 150,779,548,000,000.00 | 124,813,400,000 | 29,922,405,20 | |
| Total TN25 SPOT | | | | | | | | | 150,779,548,000,000.00 | 124,813,400,000 | 29,922,405,20 | |
| Total For TN25 | | | | | | | | | 150,779,548,000,000.00 | 124,813,400,000 | 29,922,405,20 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 14.92912 | 100.00000 | 14.89591 | | | 0.00 | 0 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.58000 | 98.17687 | 9.58000 | 98.15192 | | | 310,493,548,000,000.00 | 32,410,600,000 | 10,205,300,00 | |

| 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 TN27 SPOT | | | | | | | | | 10,493,548,000,000.00 | 32,410,600,000 | 10,205,300,000 |
| Total For TN27 | | | | | | | | | 10,493,548,000,000.00 | 32,410,600,000 | 10,205,300,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.65058 | 100.00000 | 10.62714 | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.17000 | 98.98514 | 11.17000 | 98.95575 | | | 33,510,000,000,000.00 | 3,000,000,000 | 1,500,000,000 |
| Total TN30 SPOT | | | | | | | | | 13,510,000,000,000.00 | 3,000,000,000 | 1,500,000,000 |
| Total For TN30 | | | | | | | | | 13,510,000,000,000.00 | 3,000,000,000 | 1,500,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.23721 | 8.00000 | 120.21144 | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 13.00000 | 87.12191 | 13.00000 | 87.09193 | | | 153,400,000,000,000.00 | 11,800,000,000 | 2,900,000,000 |
| Total TN40 SPOT | | | | | | | | | 13,400,000,000,000.00 | 11,800,000,000 | 2,900,000,000 |
| Total For TN40 | | | | | | | | | 13,400,000,000,000.00 | 11,800,000,000 | 2,900,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.07905 | 10.75000 | 103.04957 | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | |
| TNF25L On 14/02/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total TNF25U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TNF25U | | | | | | | | | 0.00 | 0 | |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 107.35300 | 10.00000 | 107.32400 | | | 0.00 | 0 | |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | |
| TPDA0 On 30/11/2020 Spot Bond | | | 6.17000 | 102.51698 | 6.17000 | 102.50003 | | | 0.00 | 0 | |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | |
| TRA2A On 14/12/2020 Spot Bond | | | 5.65500 | 102.56271 | 5.65500 | 102.54716 | | | 0.00 | 0 | |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | |
| TRA2A On 14/12/2020 Spot Bond | | | 5.45500 | 5.45500 | 5.45500 | 102.63616 | | | 0.00 | 0 | |
| Total TRA2A6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA2A6 | | | | | | | | | 0.00 | 0 | |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.69587 | | | 0.00 | 0 | |
| Total TRA2B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B1 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.72165 | | | | 0.00 | 0 | |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.41122 | | | | 0.00 | 0 | |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.87098 | | | | 0.00 | 0 | |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.13798 | | | | 0.00 | 0 | |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.13798 | | | | 0.00 | 0 | |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.20076 | | | | 0.00 | 0 | |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.22775 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | 5.87000 | 108.45324 | 5.87000 | 108.43619 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.19121 | | | | 0.00 | 0 | |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.21246 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.51776 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.47769 | | | | 0.00 | 0 | |
| Total TRA3B2 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 TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 99.75626 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.17246 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 6.16000 | 110.09696 | 6.16000 | 112.59081 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/10/2020 Spot Bond | | | | | 0.00000 | 100.14913 | | | | 0.00 | 0 | |
| Total TRA4A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A5 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.16509 | | | | 0.00 | 0 | 288,000,00 |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | 288,000,00 |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | 288,000,00 |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.17246 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.62000 | 102.37985 | 8.62000 | 102.35624 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.20066 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.20066 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRQ11: On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TRQ11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | |
| TRQ12: On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | |
| TRQ13: On 15/05/2023 Spot Bond | | | 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 TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | |
| TRQ14l On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | |
| TSE03l On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | |
| TSG01l On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG01U | | | | | | | | | | 0.00 | 0 | |
| TSG02l On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG02U | | | | | | | | | | 0.00 | 0 | |
| TSG03l On 30/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG03U | | | | | | | | | | 0.00 | 0 | |
| TSG04l On 30/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG04U | | | | | | | | | | 0.00 | 0 | |
| TSG05l On 30/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG05U | | | | | | | | | | 0.00 | 0 | |
| TSG06l On 30/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG06U | | | | | | | | | | 0.00 | 0 | |
| TSG07l On 30/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG07U | | | | | | | | | | 0.00 | 0 | |
| TSG08l On 30/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSG08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSG08U | | | | | | | | | | 0.00 | 0 | |
| TSP23l On 13/08/2020 Spot Bond | | | | | 0.00000 | 106.52954 | | | | 0.00 | 0 | |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP235 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|------------|
| TSP238 On 08/10/2020 Spot Bond | | | | | 0.00000 | 98.45513 | | | | 0.00 | 0 | |
| Total TSP238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP238 | | | | | | | | | | 0.00 | 0 | |
| TSP240 On 12/11/2020 Spot Bond | | | | | 0.00000 | 97.72842 | | | | 0.00 | 0 | |
| Total TSP240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP240 | | | | | | | | | | 0.00 | 0 | |
| TSP242 On 10/09/2020 Spot Bond | | | | | 0.00000 | 99.07531 | | | | 0.00 | 0 | |
| Total TSP242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP242 | | | | | | | | | | 0.00 | 0 | |
| TSP243 On 04/03/2021 Spot Bond | | | | | 0.00000 | 95.77482 | | | | 0.00 | 0 | |
| Total TSP243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP243 | | | | | | | | | | 0.00 | 0 | |
| TSP244 On 18/03/2021 Spot Bond | | | | | 0.00000 | 95.62261 | | | | 0.00 | 0 | |
| Total TSP244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP245 On 08/04/2021 Spot Bond | | | | | 0.00000 | 95.42962 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP246 On 22/10/2020 Spot Bond | | | | | 0.00000 | 98.54169 | | | | 0.00 | 0 | |
| Total TSP246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP246 | | | | | | | | | | 0.00 | 0 | |
| TSP247 On 22/04/2021 Spot Bond | | | | | 0.00000 | 95.72709 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP248 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 500,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| Total TSP248 SPOT | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| Total For TSP248 | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.58297 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.99170 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.09131 | | | | 0.00 | 0 | |
| Total TU1D11 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 TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF0 On 24/10/2024 Spot Bond | | | | | 0.00000 | 99.98226 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.28022 | | | | 0.00 | 0 | |
| Total TWC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC335 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 30/07/2020 Spot Bond | | | | | 0.00000 | 101.20677 | | | | 0.00 | 0 | |
| Total TWC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC336 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 13/08/2020 Spot Bond | | | | | 0.00000 | 100.99458 | | | | 0.00 | 0 | |
| Total TWC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC337 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 19/08/2020 Spot Bond | | | | | 0.00000 | 100.90163 | | | | 0.00 | 0 | |
| Total TWC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC338 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 26/08/2020 Spot Bond | | | | | 0.00000 | 100.72741 | | | | 0.00 | 0 | |
| Total TWC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC339 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 07/09/2020 Spot Bond | | | | | 0.00000 | 100.61525 | | | | 0.00 | 0 | |
| Total TWC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC340 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 11/09/2020 Spot Bond | | | | | 0.00000 | 100.56503 | | | | 0.00 | 0 | |
| Total TWC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC341 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 08/10/2020 Spot Bond | | | | | 0.00000 | 100.15760 | | | | 0.00 | 0 | |
| Total TWC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC342 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.03600 | | | | 0.00 | 0 | |
| Total TWC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC343 | | | | | | | | | | 0.00 | 0 | |
| UG21 On 02/03/2021 Spot Bond | | | 6.12000 | 106.86945 | 6.12000 | 106.85194 | | | | 0.00 | 0 | |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.73000 | 110.90985 | 9.73000 | 110.88123 | | | | 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 UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| VCJA1l On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | |
| VCJA2l On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | |
| VCJA3l On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA3U | | | | | | | | | | 0.00 | 0 | |
| VCJA4l On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA4U | | | | | | | | | | 0.00 | 0 | |
| VCJA5l On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA5U | | | | | | | | | | 0.00 | 0 | |
| VCJA6l On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | |
| VCJA7l On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | |
| VCJA8l On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | |
| VCJA9l On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJA9U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJA9U | | | | | | | | | | 0.00 | 0 | |
| VCJB1l On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | |
| VCJB2l On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB2U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| VCJB3l On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | |
| VCJB4l On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | |
| VCJB5l On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | |
| VCJB6l On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | |
| VCJB7l On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | |
| VCJB8l On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | |
| VCJB9l On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | |
| VCPA1l On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | |
| VCPA2l On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | |
| VCPA3l On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA3U | | | | | | | | | | 0.00 | 0 | |
| VCPA4l On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | |
| VCPA5l On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA5U 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 VCPA5U | | | | | | | | | | 0.00 | 0 | |
| VCPA6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA6U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA6U | | | | | | | | | | 0.00 | 0 | |
| VCPA7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA7U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA7U | | | | | | | | | | 0.00 | 0 | |
| VCPA8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA8U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA8U | | | | | | | | | | 0.00 | 0 | |
| VCPA9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPA9U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA9U | | | | | | | | | | 0.00 | 0 | |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB1U | | | | | | | | | | 0.00 | 0 | |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB2U | | | | | | | | | | 0.00 | 0 | |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB3U | | | | | | | | | | 0.00 | 0 | |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB4U | | | | | | | | | | 0.00 | 0 | |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB5U | | | | | | | | | | 0.00 | 0 | |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB6U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB6U | | | | | | | | | | 0.00 | 0 | |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB7U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB7U | | | | | | | | | | 0.00 | 0 | |
| VCPB8 On 20/04/2027 Spot Bond | | | 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 VCPB8U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB8U | | | | | | | | | | 0.00 | 0 | |
| VCPB9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB9U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB9U | | | | | | | | | | 0.00 | 0 | |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | |
| VJA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA10U | | | | | | | | | | 0.00 | 0 | |
| VJA11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA11U | | | | | | | | | | 0.00 | 0 | |
| VJA12L On 20/04/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJA12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJA12U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | |
| VJB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB10U | | | | | | | | | | 0.00 | 0 | |
| VJB11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB11U | | | | | | | | | | 0.00 | 0 | |
| VJB12L On 20/04/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VJB12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VJB12U | | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 99.79100 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.01434 | | | | 0.00 | 0 | |
| Total VKE11 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 VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 101.60158 | | | | 0.00 | 0 | |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.97597 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 101.05158 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 101.17597 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 101.21412 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VPA03 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | |
| VPA04 On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | |
| VPA05 On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | |
| VPA06 On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | |
| VPA07 On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | |
| VPA08 On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | |
| VPA09 On 20/04/2025 Spot Bond | | | 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 VPA09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | |
| VPA10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA10U | | | | | | | | | | 0.00 | 0 | |
| VPA11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA11U | | | | | | | | | | 0.00 | 0 | |
| VPA12L On 20/04/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPA12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPA12U | | | | | | | | | | 0.00 | 0 | |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | |
| VPB10L On 20/10/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB10U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| VPB11L On 20/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB11U | | | | | | | | | | 0.00 | 0 | |
| VPB12L On 20/04/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VPB12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VPB12U | | | | | | | | | | 0.00 | 0 | |
| VR862L On 11/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR862U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR862U | | | | | | | | | | 0.00 | 0 | |
| VR865L On 27/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR865U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR865U | | | | | | | | | | 0.00 | 0 | |
| VR868L On 09/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR868U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR868U | | | | | | | | | | 0.00 | 0 | |
| VR869L On 10/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR869U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR869U | | | | | | | | | | 0.00 | 0 | |
| VR872L On 19/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR872U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR872U | | | | | | | | | | 0.00 | 0 | |
| VR873L On 06/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR873U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR873U | | | | | | | | | | 0.00 | 0 | |
| VR874L On 15/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR874U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR874U | | | | | | | | | | 0.00 | 0 | |
| VR875L On 20/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR875U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR875U | | | | | | | | | | 0.00 | 0 | |
| VR1871 On 28/07/2020 Spot Bond | | | | | 0.00000 | 101.21154 | | | | 0.00 | 0 | |
| Total VR1871 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR1871 | | | | | | | | | | 0.00 | 0 | |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.24119 | | | | 0.00 | 0 | |
| Total WHL01 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 WHL01 | | | | | | | | | | 0.00 | 0 | |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WHL01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL01U | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.20492 | | | | 0.00 | 0 | |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WHL02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL02U | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 98.85702 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL05U | | | | | | | | | | 0.00 | 0 | |
| WHL06 On 10/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WHL06U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL06U | | | | | | | | | | 0.00 | 0 | |
| WHL07 On 26/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WHL07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL07U | | | | | | | | | | 0.00 | 0 | |
| WRS2L On 25/11/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | |
| WSP5 On 28/05/2021 Spot Bond | | | 4.68000 | 104.92209 | 4.68000 | 104.90890 | | | | 0.00 | 0 | |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 56.06186 | 100.00000 | 55.93846 | | | | 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 | Options Interest |
|-----------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------|------------------|------------------|
| Total WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | 1.86e+017 | 892,961,981,144 | 717,405,082,25 |
| Total for SPOT : | | | | | | | | | 1.86e+017 | 892,961,981,144 | 717,405,082,25 |
| Total Futures | | | | | | | | | 1.86e+017 | 892,962,049,190 | 717,406,105,97 |
| Total Options | | | | | | | | | 0.00 | 0 | 312,27 |
| Grand Total: | | | | | | | | | 1.86e+017 | 892,962,049,190 | 717,406,418,25 |