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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2020

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 05/11/2020 | Bond Future | | | 11.90347 | 72.52081 | 11.79317 | 73.08787 | | | 0.00 | 0 | 35 |
| ES33 | On | 04/02/2021 | Bond Future | | | 12.18180 | 73.26393 | 12.06656 | 73.83707 | | | 0.00 | 0 | |
| ES33 | On | 06/05/2021 | Bond Future | | | 12.46304 | 70.26751 | 12.34268 | 70.84691 | | | 0.00 | 0 | |
| ES33 | On | 05/08/2021 | Bond Future | | | 12.76027 | 71.02881 | 12.63441 | 71.61457 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 05/11/2020 | Bond Future | | | 12.31777 | 71.75424 | 12.20715 | 72.38438 | | | 0.00 | 0 | 4,76 |
| ES42 | On | 04/02/2021 | Bond Future | | | 12.57716 | 72.49018 | 12.46137 | 73.12711 | | | 0.00 | 0 | |
| ES42 | On | 06/05/2021 | Bond Future | | | 12.84924 | 69.00250 | 12.72783 | 69.64633 | | | 0.00 | 0 | |
| ES42 | On | 05/08/2021 | Bond Future | | | 13.12924 | 69.75052 | 13.00196 | 70.40137 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| I2025 | On | 05/11/2020 | Bond Future | | | 144.17941 | 144.17941 | 143.85955 | 143.85955 | | | 0.00 | 0 | 4,14 |
| I2025 | On | 04/02/2021 | Bond Future | | | 144.18334 | 144.18334 | 143.86060 | 143.86060 | | | 0.00 | 0 | |
| I2025 | On | 06/05/2021 | Bond Future | | | 145.74920 | 145.74920 | 145.42331 | 145.42331 | | | 0.00 | 0 | |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|--------------|
| I2025 | On | 05/08/2021 | Bond Future | | | 145.83092 | 145.83092 | 145.50153 | 145.50153 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 4,14 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 4,14 |
| I2029 | On | 05/11/2020 | Bond Future | | | 102.97359 | 102.97359 | 102.95620 | 102.95620 | | | 0.00 | 0 | 5,00 |
| I2029 | On | 04/02/2021 | Bond Future | | | 104.05413 | 104.05413 | 104.03699 | 104.03699 | | | 0.00 | 0 | |
| I2029 | On | 06/05/2021 | Bond Future | | | 104.04440 | 104.04440 | 104.02729 | 104.02729 | | | 0.00 | 0 | |
| I2029 | On | 05/08/2021 | Bond Future | | | 105.19574 | 105.19574 | 105.17846 | 105.17846 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 5,00 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 5,00 |
| I2033 | On | 05/11/2020 | Bond Future | | | 97.36446 | 97.36446 | 97.34654 | 97.34654 | | | 0.00 | 0 | 10,35 |
| I2033 | On | 04/02/2021 | Bond Future | | | 98.38612 | 98.38612 | 98.36835 | 98.36835 | | | 0.00 | 0 | |
| I2033 | On | 06/05/2021 | Bond Future | | | 98.23854 | 98.23854 | 98.22072 | 98.22072 | | | 0.00 | 0 | |
| I2033 | On | 05/08/2021 | Bond Future | | | 99.32559 | 99.32559 | 99.30762 | 99.30762 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 10,35 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 10,35 |
| I2038 | On | 05/11/2020 | Bond Future | | | 108.36509 | 108.36509 | 108.78481 | 108.78481 | | | 0.00 | 0 | 10,77 |
| I2038 | On | 04/02/2021 | Bond Future | | | 107.80465 | 107.80465 | 108.22915 | 108.22915 | | | 0.00 | 0 | |
| I2038 | On | 06/05/2021 | Bond Future | | | 108.97564 | 108.97564 | 109.40489 | 109.40489 | | | 0.00 | 0 | |
| I2038 | On | 05/08/2021 | Bond Future | | | 108.45907 | 108.45907 | 108.89329 | 108.89329 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 10,77 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 10,77 |
| I2046 | On | 05/11/2020 | Bond Future | | | 96.87359 | 96.87359 | 96.27665 | 96.27665 | | | 0.00 | 0 | 16,15 |
| I2046 | On | 04/02/2021 | Bond Future | | | 97.89024 | 97.89024 | 97.28734 | 97.28734 | | | 0.00 | 0 | |
| I2046 | On | 06/05/2021 | Bond Future | | | 97.16269 | 97.16269 | 96.55337 | 96.55337 | | | 0.00 | 0 | |
| I2046 | On | 05/08/2021 | Bond Future | | | 98.23785 | 98.23785 | 97.62186 | 97.62186 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 16,15 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 16,15 |
| I2050 | On | 05/11/2020 | Bond Future | | | 99.55748 | 99.55748 | 99.90886 | 99.90886 | | | 0.00 | 0 | 13,95 |
| I2050 | On | 04/02/2021 | Bond Future | | | 98.71129 | 98.71129 | 99.06669 | 99.06669 | | | 0.00 | 0 | |
| I2050 | On | 06/05/2021 | Bond Future | | | 99.78350 | 99.78350 | 100.14294 | 100.14294 | | | 0.00 | 0 | |
| I2050 | On | 05/08/2021 | Bond Future | | | 98.95925 | 98.95925 | 99.32274 | 99.32274 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 13,95 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 13,95 |
| R186 | On | 05/11/2020 | Bond Future | | | 7.42680 | 118.93834 | 7.35093 | 119.34032 | | 8.00 | 6,660,547.04 | 56 | 90,55 |
| R186 | On | 04/02/2021 | Bond Future | | | 7.61211 | 114.87818 | 7.53173 | 115.28475 | | 7.81 | 11,487,818.00 | 100 | |
| R186 | On | 06/05/2021 | Bond Future | | | 7.80759 | 116.09891 | 7.72229 | 116.51005 | | 7.51 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | | | 8.02069 | 112.07534 | 7.92998 | 112.49101 | | 7.24 | 0.00 | 0 | |

| 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 | | | | | | | | | | | | 18,148,365.04 | 156 | 90,55 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 219.00000 | 0.21900 | 258,400 | 8.56 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 5,323.10000 | 5.32310 | 4,960,520 | 8.56 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Call | | | 9,611.27000 | 9.61127 | 9,212,620 | 8.69 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Put | | | 14.17000 | 0.01417 | 17,500 | 8.69 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Put | | | 456.43000 | 0.45643 | 531,410 | 8.28 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Call | | | 3,838.84000 | 3.83884 | 3,511,840 | 8.28 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Put | | | 2,677.68000 | 2.67768 | 2,947,620 | 7.82 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Call | | | 795.09000 | 0.79509 | 663,050 | 7.82 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Put | | | 634.17000 | 0.63417 | 732,640 | 8.17 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Call | | | 3,194.58000 | 3.19458 | 2,891,070 | 8.17 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Call | | | 6,698.71000 | 6.69871 | 6,316,900 | 8.69 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Put | | | 103.28000 | 0.10328 | 123,450 | 8.69 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Put | | | 4,854.90000 | 4.85490 | 5,207,370 | 7.70 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Call | | | 222.60000 | 0.22260 | 173,090 | 7.70 | 0.00 | 0 | 8 |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Put | | | 1,214.24000 | 1.21424 | 1,376,380 | 8.00 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Call | | | 2,002.38000 | 2.00238 | 1,762,540 | 8.00 | 0.00 | 0 | 8 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Call | | | 6,745.07000 | 6.74507 | 6,362,750 | 8.69 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Put | | | 100.37000 | 0.10037 | 120,030 | 8.69 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Call | | | 6,791.47000 | 6.79147 | 6,408,660 | 8.69 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Put | | | 97.53000 | 0.09753 | 116,700 | 8.69 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Call | | | 3,691.81000 | 3.69181 | 3,419,470 | 7.90 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Put | | | 1,348.81000 | 1.34881 | 1,483,040 | 7.90 | 0.00 | 0 | 15,17 |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Call | | | 4,242.47000 | 4.24247 | 3,951,320 | 7.99 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Put | | | 1,112.88000 | 1.11288 | 1,228,300 | 7.99 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Call | | | 4,277.72000 | 4.27772 | 3,985,460 | 8.00 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Put | | | 1,099.20000 | 1.09920 | 1,213,510 | 8.00 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Call | | | 4,207.07000 | 4.20707 | 3,917,050 | 7.98 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Put | | | 1,126.43000 | 1.12643 | 1,242,980 | 7.98 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | | 13,667.25000 | 13.66725 | 13,267,270 | 8.06 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | | 84.79000 | 0.08479 | 95,950 | 8.06 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | | 13,706.95000 | 13.70695 | 13,306,820 | 8.06 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | | 83.46000 | 0.08346 | 94,470 | 8.06 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | | 13,627.55000 | 13.62755 | 13,227,720 | 8.06 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | | 86.14000 | 0.08614 | 97,450 | 8.06 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 4,971.99000 | 4.97199 | 4,693,610 | 7.41 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 1,814.27000 | 1.81427 | 1,951,560 | 7.41 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 4,910.90000 | 4.91090 | 4,634,180 | 7.40 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 1,841.82000 | 1.84182 | 1,980,770 | 7.40 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 4,941.22000 | 4.94122 | 4,663,670 | 7.40 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 1,827.80000 | 1.82780 | 1,965,920 | 7.40 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 28,23 |
| Total For R186 | | | | | | | | | | | | 18,148,365.04 | 156 | 118,83 |
| R197 | On | 05/11/2020 | Bond Future | | | 314.97701 | 314.97701 | 314.84577 | 314.84577 | | | 0.00 | 0 | 2,90 |
| R197 | On | 04/02/2021 | Bond Future | | | 310.42640 | 310.42640 | 310.29497 | 310.29497 | | | 0.00 | 0 | |
| R197 | On | 06/05/2021 | Bond Future | | | 313.79824 | 313.79824 | 313.66597 | 313.66597 | | | 0.00 | 0 | |
| R197 | On | 05/08/2021 | Bond Future | | | 309.26400 | 309.26400 | 309.13047 | 309.13047 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,90 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,90 |
| R202 | On | 05/11/2020 | Bond Future | | | 217.31959 | 217.31959 | 217.27915 | 217.27915 | | | 0.00 | 0 | 7,83 |
| R202 | On | 04/02/2021 | Bond Future | | | 215.42725 | 215.42725 | 215.38741 | 215.38741 | | | 0.00 | 0 | |
| R202 | On | 06/05/2021 | Bond Future | | | 217.76699 | 217.76699 | 217.72715 | 217.72715 | | | 0.00 | 0 | |
| R202 | On | 05/08/2021 | Bond Future | | | 215.92406 | 215.92406 | 215.88377 | 215.88377 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 7,87 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 7,87 |
| R2023 | On | 05/11/2020 | Bond Future | | | 4.54279 | 108.45063 | 4.50579 | 108.53430 | | 1.80 | 4,446,475.83 | 41 | 34,44 |
| R2023 | On | 04/02/2021 | Bond Future | | | 4.60247 | 109.56195 | 4.56032 | 109.64686 | | 1.87 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | | | 4.64634 | 106.81854 | 4.59785 | 106.90458 | | 1.79 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | | | 4.69653 | 107.97546 | 4.63958 | 108.06255 | | 1.53 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 4,446,475.83 | 41 | 34,44 |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Call | | | 6,448.48000 | 6.44848 | 6,364,810 | 2.77 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.77 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Call | | | 6,406.65000 | 6.40665 | 6,322,980 | 2.77 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.77 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Call | | | 6,427.56000 | 6.42756 | 6,343,890 | 2.77 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.77 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Put | | | 10.39000 | 0.01039 | 11,670 | 2.36 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Call | | | 3,520.24000 | 3.52024 | 3,436,580 | 2.36 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Put | | | 10.05000 | 0.01005 | 11,300 | 2.36 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Call | | | 3,482.31000 | 3.48231 | 3,398,730 | 2.36 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Put | | | 10.73000 | 0.01073 | 12,060 | 2.36 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Call | | | 3,501.28000 | 3.50128 | 3,417,650 | 2.36 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Call | | | 5,108.35000 | 5.10835 | 5,022,490 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Put | | | 1.30000 | 0.00130 | 1,480 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Call | | | 5,124.94000 | 5.12494 | 5,039,080 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Put | | | 1.26000 | 0.00126 | 1,440 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Call | | | 5,091.76000 | 5.09176 | 5,005,910 | 2.12 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Put | | | 1.34000 | 0.00134 | 1,530 | 2.12 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 1,271.94000 | 1.27194 | 1,208,010 | 1.58 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 268.09000 | 0.26809 | 291,250 | 1.58 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 1,283.64000 | 1.28364 | 1,219,460 | 1.58 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 264.69000 | 0.26469 | 287,600 | 1.58 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 1,260.27000 | 1.26027 | 1,196,580 | 1.58 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 271.53000 | 0.27153 | 294,930 | 1.58 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 4,446,475.83 | 41 | 34,44 |
| R2030 | On | 05/11/2020 | Bond Future | | | 9.34599 | 93.99533 | 9.23503 | 94.63774 | | 13.77 | 4,699,766.50 | 50 | 91,12 |
| R2030 | On | 04/02/2021 | Bond Future | | | 9.55636 | 90.95452 | 9.44040 | 91.60389 | | 13.55 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | | | 9.77578 | 91.92132 | 9.65456 | 92.57778 | | 12.97 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | | | 10.01408 | 88.91185 | 9.88708 | 89.57549 | | 12.46 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 4,699,766.50 | 50 | 91,12 |
| R2030 | On | 05/11/2020 | Bond Future | 9.49 | Put | | | 1,487.48000 | 1.48748 | 1,730,400 | 13.76 | 0.00 | 0 | 2,50 |
| R2030 | On | 05/11/2020 | Bond Future | 9.65 | Call | | | 3,542.47000 | 3.54247 | 3,102,910 | 13.89 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Call | | | 436.59000 | 0.43659 | 331,590 | 13.03 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Put | | | 3,396.04000 | 3.39604 | 3,815,180 | 13.27 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Put | | | 1,744.25000 | 1.74425 | 2,016,560 | 13.69 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.60 | Call | | | 3,353.69000 | 3.35369 | 2,926,270 | 13.85 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.60 | Put | | | 1,262.44000 | 1.26244 | 1,477,430 | 13.85 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.49 | Call | | | 2,955.00000 | 2.95500 | 2,555,510 | 13.76 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Call | | | 239.78000 | 0.23978 | 175,710 | 13.03 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Put | | | 3,435.36000 | 3.43536 | 3,857,250 | 13.26 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.65 | Put | | | 1,169.55000 | 1.16955 | 1,372,400 | 13.89 | 0.00 | 0 | 2,50 |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Call | | | 4,944.51000 | 4.94451 | 4,434,060 | 14.27 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Put | | | 686.37000 | 0.68637 | 818,330 | 14.27 | 0.00 | 0 | 2,50 |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Put | | | 5,713.04000 | 5.71304 | 6,250,450 | 13.03 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Call | | | 930.51000 | 0.93051 | 742,270 | 13.17 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Put | | | 2,145.28000 | 2.14528 | 2,459,300 | 13.58 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Call | | | 1,181.01000 | 1.18101 | 957,740 | 13.27 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Call | | | 4,387.19000 | 4.38719 | 3,901,360 | 14.11 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Put | | | 843.71000 | 0.84371 | 1,000,290 | 14.11 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Put | | | 7,158.81000 | 7.15881 | 7,737,150 | 13.03 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 417.96000 | 0.41796 | 316,590 | 13.03 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Put | | | 2,738.51000 | 2.73851 | 3,106,830 | 13.42 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Call | | | 1,160.33000 | 1.16033 | 939,810 | 13.26 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 3,391.08000 | 3.39108 | 2,961,210 | 13.86 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 1,243.40000 | 1.24340 | 1,455,940 | 13.86 | 0.00 | 0 | 3,00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Put | | | 3,929.42000 | 3.92942 | 4,383,590 | 13.17 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Call | | | 624.58000 | 0.62458 | 485,100 | 13.05 | 0.00 | 0 | 15,4 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Put | | | 2,772.65000 | 2.77265 | 3,143,830 | 13.42 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Call | | | 2,116.02000 | 2.11602 | 1,787,630 | 13.58 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Call | | | 7,146.85000 | 7.14685 | 6,570,950 | 14.96 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Put | | | 314.36000 | 0.31436 | 380,870 | 14.96 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 5,819.51000 | 5.81951 | 6,360,550 | 13.03 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Call | | | 6,675.22000 | 6.67522 | 6,109,980 | 14.81 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Put | | | 370.82000 | 0.37082 | 447,990 | 14.81 | 0.00 | 0 | 8,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Call | | | 1,595.12000 | 1.59512 | 1,321,030 | 13.42 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Call | | | 5,253.67000 | 5.25367 | 4,731,280 | 14.36 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Put | | | 613.83000 | 0.61383 | 733,850 | 14.36 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Put | | | 4,845.96000 | 4.84596 | 5,348,890 | 13.05 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Call | | | 2,615.25000 | 2.61525 | 2,242,430 | 13.70 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Put | | | 1,719.65000 | 1.71965 | 1,989,240 | 13.70 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Call | | | 2,648.31000 | 2.64831 | 2,272,770 | 13.70 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Put | | | 1,695.31000 | 1.69531 | 1,962,180 | 13.70 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Call | | | 2,582.40000 | 2.58240 | 2,212,300 | 13.69 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Call | | | 1,570.14000 | 1.57014 | 1,298,910 | 13.42 | 0.00 | 0 | 15,4 |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Put | | | 4,149.93000 | 4.14993 | 4,523,890 | 13.16 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Call | | | 2,324.05000 | 2.32405 | 2,048,640 | 13.16 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Put | | | 7,310.70000 | 7.31070 | 7,815,030 | 12.94 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Call | | | 961.04000 | 0.96104 | 816,000 | 12.94 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Put | | | 5,091.47000 | 5.09147 | 5,513,870 | 13.00 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Call | | | 5,714.30000 | 5.71430 | 5,251,610 | 13.91 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Put | | | 1,567.78000 | 1.56778 | 1,754,460 | 13.91 | 0.00 | 0 | 1,80 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Call | | | 2,421.59000 | 2.42159 | 2,138,640 | 13.18 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Put | | | 4,016.95000 | 4.01695 | 4,383,370 | 13.18 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Call | | | 2,446.52000 | 2.44652 | 2,161,670 | 13.19 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Call | | | 973.41000 | 0.97341 | 826,920 | 12.94 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Call | | | 778.79000 | 0.77879 | 655,890 | 12.94 | 0.00 | 0 | 1,60 |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Put | | | 7,261.73000 | 7.26173 | 7,764,610 | 12.94 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Put | | | 3,984.37000 | 3.98437 | 4,348,890 | 13.19 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Call | | | 2,397.05000 | 2.39705 | 2,115,980 | 13.18 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Put | | | 4,049.97000 | 4.04997 | 4,418,270 | 13.18 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Call | | | 1,749.02000 | 1.74902 | 1,522,050 | 13.00 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Put | | | 3,887.28000 | 3.88728 | 4,246,140 | 13.21 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Call | | | 2,521.70000 | 2.52170 | 2,231,190 | 13.21 | 0.00 | 0 | 1,60 |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Put | | | 8,116.68000 | 8.11668 | 8,643,150 | 12.94 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | | 2,940.03000 | 2.94003 | 3,200,270 | 12.99 | 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 Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | 5.388.58000 | 5.38858 | 5,780,780 | 12.46 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | 2,588.37000 | 2.58837 | 2,324,110 | 12.46 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | 4,634.55000 | 4.63455 | 4,255,110 | 12.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | 3,205.10000 | 3.20510 | 3,482,120 | 12.92 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | 11,104.61000 | 11.10461 | 10,537,260 | 13.90 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | 766.20000 | 0.76620 | 855,310 | 13.90 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | 11,026.93000 | 11.02693 | 10,461,010 | 13.90 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | 781.44000 | 0.78144 | 871,980 | 13.90 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | 7,439.09000 | 7.43909 | 6,957,580 | 13.59 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | 1,775.42000 | 1.77542 | 1,950,370 | 13.59 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Call | | 11,065.76000 | 11.06576 | 10,499,120 | 13.90 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | 2,747.53000 | 2.74753 | 2,472,580 | 12.50 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | 5,152.62000 | 5.15262 | 5,534,130 | 12.50 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | 10,633.60000 | 10.63360 | 11,177,510 | 12.38 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | 834.72000 | 0.83472 | 722,170 | 12.38 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | 5,006.08000 | 5.00608 | 4,609,860 | 12.99 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Put | | 773.79000 | 0.77379 | 863,610 | 13.90 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | 3,028.77000 | 3.02877 | 3,280,590 | 12.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | 5,752.13000 | 5.75213 | 5,339,120 | 12.57 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | 3,009.73000 | 3.00973 | 3,260,360 | 12.57 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | 5,783.29000 | 5.78329 | 5,369,070 | 12.58 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | 2,990.48000 | 2.99048 | 3,239,900 | 12.58 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | 5,720.72000 | 5.72072 | 5,308,900 | 12.56 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 123,50 |
| Total For R2030 | | | | | | | | | | | 4,699,766.50 | 50 | 214,62 |
| R2032 | On | 05/11/2020 | Bond Future | | | 10.25653 | 87.61100 | 10.15618 | 88.21719 | 16.88 | 19,624,864.00 | 224 | 117,98 |
| R2032 | On | 04/02/2021 | Bond Future | | | 10.48074 | 88.50912 | 10.37611 | 89.12179 | 15.89 | 10,621,094.40 | 120 | |
| R2032 | On | 06/05/2021 | Bond Future | | | 10.71130 | 85.30482 | 10.60215 | 85.92418 | 15.86 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | | | 10.95426 | 86.22906 | 10.84030 | 86.85523 | 14.53 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 30,245,958.40 | 344 | 117,98 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Call | | 1,395.43000 | 1.39543 | 1,173,900 | 16.37 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Put | | 3,846.16000 | 3.84616 | 4,230,820 | 16.37 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Call | | 1,417.91000 | 1.41791 | 1,193,950 | 16.38 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Put | | 4,486.25000 | 4.48625 | 4,906,800 | 16.19 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Call | | 1,083.10000 | 1.08310 | 897,460 | 16.19 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Call | | 5,687.77000 | 5.68777 | 5,202,450 | 17.94 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Put | | 5,290.39000 | 5.29039 | 5,748,950 | 16.01 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Call | | 791.12000 | 0.79112 | 643,490 | 16.01 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Call | | 6,095.33000 | 6.09533 | 5,597,620 | 18.11 | 0.00 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Put | | 3,886.83000 | 3.88683 | 4,273,920 | 16.36 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Put | | 7,083.84000 | 7.08384 | 7,602,450 | 15.83 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Call | | 404.91000 | 0.40491 | 317,330 | 15.83 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Put | | 3,805.64000 | 3.80564 | 4,187,870 | 16.38 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Call | | 1,373.03000 | 1.37303 | 1,153,930 | 16.36 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Put | | 727.04000 | 0.72704 | 835,520 | 18.11 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Put | | 822.07000 | 0.82207 | 942,940 | 17.94 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Put | | 8,108.88000 | 8.10888 | 8,650,440 | 15.83 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Call | | 279.70000 | 0.27970 | 215,070 | 15.83 | 0.00 | 0 | 1,00 |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Put | | 6,320.31000 | 6.32031 | 6,731,760 | 15.20 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Call | | 1,733.09000 | 1.73309 | 1,535,040 | 15.19 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Put | | 6,406.99000 | 6.40699 | 6,821,610 | 15.19 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Call | | 1,204.66000 | 1.20466 | 1,053,300 | 15.10 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Call | | 5,099.05000 | 5.09905 | 4,709,520 | 16.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Put | | 2,540.44000 | 2.54044 | 2,763,580 | 16.17 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Call | | 1,752.85000 | 1.75285 | 1,553,220 | 15.20 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Put | | 6,363.55000 | 6.36355 | 6,776,590 | 15.20 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Call | | 1,772.75000 | 1.77275 | 1,571,530 | 15.20 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Put | | 10,709.29000 | 10.70929 | 11,229,660 | 15.10 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Call | | 643.62000 | 0.64362 | 551,320 | 15.10 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Put | | 7,932.94000 | 7.93294 | 8,394,250 | 15.10 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | 9,610.31000 | 9.61031 | 9,124,980 | 17.00 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | 1,625.52000 | 1.62552 | 1,759,550 | 17.00 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | 5,234.54000 | 5.23454 | 5,561,800 | 15.55 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | 3,662.98000 | 3.66298 | 3,370,880 | 15.55 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | 9,646.97000 | 9.64697 | 9,160,800 | 17.00 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | 1,612.42000 | 1.61242 | 1,745,610 | 17.00 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | 9,683.65000 | 9.68365 | 9,196,650 | 17.00 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | 1,599.40000 | 1.59940 | 1,731,760 | 17.00 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | 11,372.07000 | 11.37207 | 10,851,120 | 17.00 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | 1,096.52000 | 1.09652 | 1,194,930 | 17.00 | 0.00 | 0 | 70 |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | 6,344.07000 | 6.34407 | 5,956,790 | 14.82 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | 3,592.40000 | 3.59240 | 3,831,290 | 14.82 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | 6,376.92000 | 6.37692 | 5,988,600 | 14.83 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | 3,572.51000 | 3.57251 | 3,810,360 | 14.83 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 6,409.82000 | 6.40982 | 6,020,460 | 14.84 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 3,552.72000 | 3.55272 | 3,789,530 | 14.84 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 15,87 |
| Total For R2032 | | | | | | | | | | | 30,245,958.40 | 344 | 133,85 |

| 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 | 05/11/2020 | | | 10.99814 | 86.58204 | 10.87729 | 87.35081 | | 19.17 | 692,656.32 | 8 | 106,32 |
| R2035 | On | 04/02/2021 | | | 11.23602 | 87.46927 | 11.10992 | 88.24625 | | 17.96 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | | | 11.47179 | 83.92419 | 11.34036 | 84.70958 | | 17.85 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | | | 11.72334 | 84.83338 | 11.58611 | 85.62734 | | 16.25 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 692,656.32 | 8 | 106,32 |
| R2035 | On | 05/11/2020 | 10.33 | Call | | | 1,263.44000 | 1.26344 | 1,023,720 | 18.23 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | 10.33 | Put | | | 4,876.38000 | 4.87638 | 5,405,430 | 18.23 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | 10.34 | Call | | | 1,284.88000 | 1.28488 | 1,042,290 | 18.25 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | 10.34 | Put | | | 4,829.82000 | 4.82982 | 5,356,000 | 18.25 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | 10.32 | Call | | | 1,242.10000 | 1.24210 | 1,005,250 | 18.22 | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | 10.32 | Put | | | 4,923.12000 | 4.92312 | 5,455,040 | 18.22 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 10.14 | Call | | | 1,613.79000 | 1.61379 | 1,394,570 | 16.96 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 10.14 | Put | | | 7,960.88000 | 7.96088 | 8,518,640 | 16.96 | 0.00 | 0 | 6 |
| R2035 | On | 04/02/2021 | 11.14 | Call | | | 4,172.08000 | 4.17208 | 3,758,590 | 17.86 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 11.14 | Put | | | 3,985.77000 | 3.98577 | 4,349,260 | 17.86 | 0.00 | 0 | 6 |
| R2035 | On | 04/02/2021 | 10.05 | Call | | | 1,465.79000 | 1.46579 | 1,261,990 | 16.96 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 10.05 | Put | | | 8,436.81000 | 8.43681 | 9,009,990 | 16.96 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 10.06 | Call | | | 1,481.74000 | 1.48174 | 1,276,250 | 16.96 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 10.06 | Put | | | 8,383.13000 | 8.38313 | 8,954,620 | 16.96 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 10.04 | Call | | | 1,449.96000 | 1.44996 | 1,247,850 | 16.96 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | 10.04 | Put | | | 8,490.69000 | 8.49069 | 9,065,560 | 16.96 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 11.55 | Call | | | 5,561.79000 | 5.56179 | 5,114,570 | 17.89 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 11.55 | Put | | | 4,314.23000 | 4.31423 | 4,652,400 | 17.89 | 0.00 | 0 | 1,6 |
| R2035 | On | 06/05/2021 | 12.77 | Call | | | 10,002.13000 | 10.00213 | 9,402,930 | 19.12 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 12.77 | Put | | | 2,018.26000 | 2.01826 | 2,204,450 | 19.12 | 0.00 | 0 | 1,6 |
| R2035 | On | 06/05/2021 | 10.81 | Put | | | 6,679.40000 | 6.67940 | 7,134,650 | 17.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 12.36 | Put | | | 2,661.47000 | 2.66147 | 2,892,490 | 18.90 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 12.37 | Put | | | 2,646.38000 | 2.64638 | 2,876,270 | 18.91 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 12.35 | Call | | | 8,438.28000 | 8.43828 | 7,885,030 | 18.88 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 12.35 | Put | | | 2,676.66000 | 2.67666 | 2,908,800 | 18.88 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 12.02 | Call | | | 7,187.09000 | 7.18709 | 6,673,930 | 18.39 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 12.02 | Put | | | 3,241.45000 | 3.24145 | 3,513,680 | 18.39 | 0.00 | 0 | 7 |
| R2035 | On | 06/05/2021 | 12.36 | Call | | | 8,477.14000 | 8.47714 | 7,922,770 | 18.90 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 10.81 | Call | | | 3,395.51000 | 3.39551 | 3,065,370 | 17.24 | 0.00 | 0 | 1,6 |
| R2035 | On | 06/05/2021 | 11.32 | Call | | | 4,838.54000 | 4.83854 | 4,426,380 | 17.70 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 11.32 | Put | | | 4,961.20000 | 4.96120 | 5,334,430 | 17.70 | 0.00 | 0 | 7 |
| R2035 | On | 06/05/2021 | 10.24 | Put | | | 9,184.43000 | 9.18443 | 9,729,600 | 16.97 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | 10.24 | Call | | | 2,155.65000 | 2.15565 | 1,915,430 | 16.97 | 0.00 | 0 | 7 |
| R2035 | On | 06/05/2021 | 12.37 | Call | | | 8,516.05000 | 8.51605 | 7,960,550 | 18.91 | 0.00 | 0 | |

| 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 | 05/08/2021 | Bond Future | 5.31 | Call | | 2.59000 | 0.00259 | 1,990 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 52,465.94000 | 52.46594 | 53,259,300 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 2.48000 | 0.00248 | 1,910 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 52,699.12000 | 52.69912 | 53,492,510 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Call | | 2.53000 | 0.00253 | 1,950 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 52,582.46000 | 52.58246 | 53,375,840 | 15.39 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 8,62 |
| Total For R2035 | | | | | | | | | | | 692,656.32 | 8 | 114,95 |
| R2037 | On | 05/11/2020 | Bond Future | | | 11.24354 | 82.06346 | 11.13294 | 82.75615 | 20.37 | 59,413,945.04 | 724 | 138,75 |
| R2037 | On | 04/02/2021 | Bond Future | | | 11.47350 | 78.65013 | 11.35818 | 79.35023 | 20.14 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | | | 11.70983 | 79.48637 | 11.58961 | 80.19411 | 19.04 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | | | 11.96385 | 76.09201 | 11.83825 | 76.80744 | 18.33 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 59,413,945.04 | 724 | 138,75 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Call | | 628.69000 | 0.62869 | 498,770 | 18.95 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Put | | 6,995.49000 | 6.99549 | 7,558,260 | 18.95 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Call | | 640.33000 | 0.64033 | 508,510 | 18.95 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Put | | 6,936.42000 | 6.93642 | 7,497,290 | 18.95 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Call | | 617.21000 | 0.61721 | 489,180 | 18.95 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Put | | 7,054.81000 | 7.05481 | 7,619,470 | 18.95 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Call | | 2,674.84000 | 2.67484 | 2,391,050 | 19.45 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Put | | 5,876.51000 | 5.87651 | 6,292,820 | 19.45 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Call | | 1,611.90000 | 1.61190 | 1,412,940 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Call | | 1,498.38000 | 1.49838 | 1,310,090 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Put | | 8,530.18000 | 8.53018 | 9,041,990 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Call | | 1,514.24000 | 1.51424 | 1,324,450 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Call | | 1,838.28000 | 1.83828 | 1,618,870 | 19.06 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Call | | 13,206.29000 | 13.20629 | 12,570,590 | 21.70 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Put | | 534.95000 | 0.53495 | 599,350 | 21.70 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Put | | 8,476.56000 | 8.47656 | 8,986,870 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Call | | 1,482.63000 | 1.48263 | 1,295,850 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Put | | 8,584.00000 | 8.58400 | 9,097,320 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Put | | 8,159.07000 | 8.15907 | 8,660,210 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Put | | 12,303.47000 | 12.30347 | 12,897,800 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Call | | 719.86000 | 0.71986 | 614,090 | 19.06 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Put | | 2,603.17000 | 2.60317 | 2,836,620 | 20.73 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Call | | 6,211.47000 | 6.21147 | 5,744,820 | 20.73 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Call | | 5,950.96000 | 5.95096 | 5,494,180 | 20.62 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Put | | 2,742.52000 | 2.74252 | 2,985,840 | 20.62 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Put | | 7,496.21000 | 7.49621 | 7,976,900 | 19.06 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 7,772.18000 | 7.77218 | 7,291,070 | 19.87 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 3,024.62000 | 3.02462 | 3,251,250 | 19.87 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 7,809.10000 | 7.80910 | 7,326,920 | 19.89 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 3,007.76000 | 3.00776 | 3,233,320 | 19.89 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 7,735.32000 | 7.73532 | 7,255,270 | 19.86 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 3,041.59000 | 3.04159 | 3,269,280 | 19.86 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | 4,273.01000 | 4.27301 | 4,555,520 | 18.58 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | 6,667.93000 | 6.66793 | 6,233,880 | 18.60 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | 4,251.00000 | 4.25100 | 4,532,380 | 18.60 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | 6,700.91000 | 6.70091 | 6,265,730 | 18.61 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | 4,229.40000 | 4.22940 | 4,509,650 | 18.61 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | 6,635.29000 | 6.63529 | 6,202,370 | 18.58 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total For R2037 | | | | | | | | | | | 59,413,945.04 | 724 | 140,03 |
| R2040 | On | 05/11/2020 | Bond Future | | | 11.41749 | 83.79526 | 11.30166 | 84.55918 | 21.29 | 8,882,297.56 | 106 | 72,60 |
| R2040 | On | 04/02/2021 | Bond Future | | | 11.64604 | 80.14941 | 11.52515 | 80.92151 | 21.01 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | | | 11.88056 | 81.00165 | 11.75443 | 81.78208 | 19.67 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | | | 12.13264 | 77.37338 | 12.00071 | 78.16236 | 18.87 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 8,882,297.56 | 106 | 72,60 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Call | | 615.44000 | 0.61544 | 481,450 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Put | | 7,656.45000 | 7.65645 | 8,286,380 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Call | | 627.12000 | 0.62712 | 491,100 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Put | | 4,045.66000 | 4.04566 | 4,493,580 | 20.52 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Call | | 2,000.85000 | 2.00085 | 1,684,850 | 20.52 | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Put | | 11,792.05000 | 11.79205 | 12,508,340 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Call | | 177.69000 | 0.17769 | 130,060 | 19.58 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Put | | 8,178.60000 | 8.17860 | 8,824,080 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Call | | 4,441.75000 | 4.44175 | 3,935,300 | 21.57 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Put | | 1,862.29000 | 1.86229 | 2,119,760 | 21.57 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Put | | 13,629.64000 | 13.62964 | 14,364,830 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Call | | 99.31000 | 0.09931 | 70,580 | 19.58 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Put | | 9,769.82000 | 9.76982 | 10,453,410 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Put | | 7,720.79000 | 7.72079 | 8,352,730 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Put | | 7,592.38000 | 7.59238 | 8,220,280 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Call | | 603.93000 | 0.60393 | 471,950 | 19.58 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Call | | 329.21000 | 0.32921 | 248,880 | 19.58 | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Call | | 3,655.76000 | 3.65576 | 3,199,370 | 21.29 | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Put | | 2,354.68000 | 2.35468 | 2,662,210 | 21.29 | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Call | | 527.92000 | 0.52792 | 409,480 | 19.58 | 0.00 | 0 | 2,00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Put | | 4,210.06000 | 4.21006 | 4,564,040 | 20.81 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Put | | 14,894.42000 | 14.89442 | 15,578,480 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Call | | 542.56000 | 0.54256 | 454,520 | 19.75 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Put | | 11,354.06000 | 11.35406 | 11,977,260 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Call | | 1,035.51000 | 1.03551 | 886,610 | 19.75 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Call | | 5,078.65000 | 5.07865 | 4,630,160 | 21.00 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Put | | 3,714.69000 | 3.71469 | 4,038,300 | 21.00 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Call | | 1,522.24000 | 1.52224 | 1,321,240 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Put | | 9,249.08000 | 9.24908 | 9,820,180 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Call | | 1,538.63000 | 1.53863 | 1,335,980 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Put | | 9,191.01000 | 9.19101 | 9,760,460 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Call | | 1,505.97000 | 1.50597 | 1,306,610 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Put | | 15,507.61000 | 15.50761 | 16,199,580 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Call | | 484.66000 | 0.48466 | 404,530 | 19.75 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Put | | 10,270.02000 | 10.27002 | 10,868,170 | 19.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Call | | 1,262.06000 | 1.26206 | 1,088,110 | 19.75 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Call | | 4,497.91000 | 4.49791 | 4,079,790 | 20.81 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Put | | 9,307.37000 | 9.30737 | 9,880,110 | 19.75 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 3,451.57000 | 3.45157 | 3,720,420 | 20.16 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 7,473.13000 | 7.47313 | 6,964,070 | 20.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 3,491.98000 | 3.49198 | 3,763,350 | 20.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 7,510.05000 | 7.51005 | 6,999,720 | 20.15 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 3,471.60000 | 3.47160 | 3,741,700 | 20.15 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 7,547.26000 | 7.54726 | 7,035,680 | 20.16 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | 4,283.65000 | 4.28365 | 4,586,740 | 19.09 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | 7,078.40000 | 7.07840 | 6,594,980 | 19.07 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | 4,330.11000 | 4.33011 | 4,635,670 | 19.07 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | 7,112.08000 | 7.11208 | 6,627,430 | 19.08 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | 4,306.96000 | 4.30696 | 4,611,290 | 19.08 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | 7,145.53000 | 7.14553 | 6,659,640 | 19.09 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 18,60 |
| Total For R2040 | | | | | | | | | | | 8,882,297.56 | 106 | 91,20 |
| R2044 | On | 05/11/2020 | Bond Future | | | 11.51883 | 80.14148 | 11.39773 | 80.93546 | 22.29 | 4,327,639.92 | 54 | 47,20 |
| R2044 | On | 04/02/2021 | Bond Future | | | 11.74192 | 76.58331 | 11.61544 | 77.38574 | 21.99 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | | | 11.97061 | 77.39767 | 11.83854 | 78.20877 | 20.61 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | | | 12.21636 | 73.85552 | 12.07809 | 74.67550 | 19.79 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 4,327,639.92 | 54 | 47,20 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Call | | 560.89000 | 0.56089 | 432,720 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Put | | 8,048.49000 | 8.04849 | 8,714,300 | 20.55 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Put | | 4,222.87000 | 4.22287 | 4,698,410 | 21.60 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Put | | 10,230.84000 | 10.23084 | 10,949,350 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Call | | 295.24000 | 0.29524 | 219,770 | 20.55 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Put | | 15,955.17000 | 15.95517 | 16,733,490 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Put | | 3,779.78000 | 3.77978 | 4,222,390 | 21.80 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Call | | 3,080.05000 | 3.08005 | 2,652,830 | 22.20 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Put | | 2,867.12000 | 2.86712 | 3,233,880 | 22.20 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Put | | 12,724.02000 | 12.72402 | 13,478,620 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Put | | 8,114.94000 | 8.11494 | 8,782,750 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Call | | 1,933.71000 | 1.93371 | 1,615,270 | 21.60 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Call | | 252.23000 | 0.25223 | 186,150 | 20.55 | 0.00 | 0 | 3 |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Put | | 20,304.33000 | 20.30433 | 21,094,400 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Call | | 10.58000 | 0.01058 | 6,670 | 20.55 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Put | | 10,379.89000 | 10.37989 | 11,101,170 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Call | | 48.64000 | 0.04864 | 32,980 | 20.55 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Call | | 2,248.57000 | 2.24857 | 1,897,200 | 21.80 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Call | | 41.88000 | 0.04188 | 28,190 | 20.55 | 0.00 | 0 | 3 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Put | | 10,832.67000 | 10.83267 | 11,561,850 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Call | | 246.52000 | 0.24652 | 181,720 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Call | | 2,911.00000 | 2.91100 | 2,498,030 | 22.13 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Call | | 138.09000 | 0.13809 | 98,710 | 20.55 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Put | | 10,756.63000 | 10.75663 | 11,484,530 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Call | | 571.79000 | 0.57179 | 441,620 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Put | | 7,982.31000 | 7.98231 | 8,646,120 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Call | | 550.14000 | 0.55014 | 423,970 | 20.55 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Put | | 3,028.41000 | 3.02841 | 3,409,420 | 22.13 | 0.00 | 0 | 3 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Call | | 282.39000 | 0.28239 | 209,690 | 20.55 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Put | | 16,400.01000 | 16.40001 | 17,180,300 | 20.55 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Call | | 900.97000 | 0.90097 | 763,130 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Call | | 1,215.81000 | 1.21581 | 1,040,930 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Put | | 10,568.97000 | 10.56897 | 11,196,520 | 20.72 | 0.00 | 0 | 2 |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Put | | 15,029.02000 | 15.02902 | 15,740,240 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Call | | 544.04000 | 0.54404 | 452,830 | 20.72 | 0.00 | 0 | 2 |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Put | | 12,232.46000 | 12.23246 | 12,897,050 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Call | | 1,331.39000 | 1.33139 | 1,143,690 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Put | | 10,066.94000 | 10.06694 | 10,681,670 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Call | | 1,301.80000 | 1.30180 | 1,117,340 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Put | | 10,191.06000 | 10.19106 | 10,809,030 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Call | | 2,189.48000 | 2.18948 | 1,917,320 | 20.84 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Put | | 7,440.71000 | 7.44071 | 7,970,980 | 20.84 | 0.00 | 0 | 2 |

| 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 | 04/02/2021 | Bond Future | 10.36 | Call | | 1,316.54000 | 1.31654 | 1,130,460 | 20.72 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Put | | 10,128.89000 | 10.12889 | 10,745,240 | 20.72 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Call | | 7,285.29000 | 7.28529 | 6,764,080 | 21.14 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Put | | 3,652.34000 | 3.65234 | 3,942,230 | 21.14 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 7,213.25000 | 7.21325 | 6,694,660 | 21.11 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 3,694.32000 | 3.69432 | 3,986,830 | 21.11 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 7,249.25000 | 7.24925 | 6,729,350 | 21.13 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 3,673.27000 | 3.67327 | 3,964,470 | 21.13 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | 4,260.06000 | 4.26006 | 4,571,040 | 20.17 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | 7,309.11000 | 7.30911 | 6,798,860 | 20.19 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | 4,238.38000 | 4.23838 | 4,548,110 | 20.19 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | 7,241.14000 | 7.24114 | 6,733,380 | 20.16 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | 4,281.87000 | 4.28187 | 4,594,090 | 20.16 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | 7,275.10000 | 7.27510 | 6,766,100 | 20.17 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | 0.00 | 0 | 12,34 |
| Total For R2044 | | | | | | | | | | | 4,327,639.92 | 54 | 59,64 |
| R2048 | On | 05/11/2020 | Bond Future | | | 11.49239 | 78.95337 | 11.38148 | 79.69227 | 22.92 | 42,319,006.32 | 536 | 111,50 |
| R2048 | On | 04/02/2021 | Bond Future | | | 11.71430 | 79.76237 | 11.59830 | 80.50917 | 21.34 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | | | 11.93347 | 76.19852 | 11.81231 | 76.95336 | 21.09 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | | | 12.16675 | 77.02412 | 12.03993 | 77.78716 | 19.06 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | 42,319,006.32 | 536 | 111,50 |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Call | | 292.09000 | 0.29209 | 221,750 | 21.06 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Put | | 10,410.69000 | 10.41069 | 11,079,250 | 21.06 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Call | | 298.75000 | 0.29875 | 227,070 | 21.06 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Put | | 10,334.14000 | 10.33414 | 11,001,360 | 21.06 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Call | | 285.54000 | 0.28554 | 216,530 | 21.06 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Put | | 10,487.50000 | 10.48750 | 11,157,390 | 21.06 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Put | | 4,468.99000 | 4.46899 | 4,921,180 | 22.08 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Call | | 1,828.44000 | 1.82844 | 1,541,730 | 22.08 | 0.00 | 0 | 98 |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Put | | 10,641.88000 | 10.64188 | 11,314,370 | 21.06 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Call | | 272.81000 | 0.27281 | 206,400 | 21.06 | 0.00 | 0 | 98 |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Put | | 7,897.34000 | 7.89734 | 8,405,270 | 20.06 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Call | | 2,011.27000 | 2.01127 | 1,772,400 | 20.06 | 0.00 | 0 | 2,58 |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Put | | 4,736.87000 | 4.73687 | 5,103,210 | 21.06 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Call | | 4,093.61000 | 4.09361 | 3,713,150 | 21.06 | 0.00 | 0 | 2,58 |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Call | | 1,497.47000 | 1.49747 | 1,306,030 | 20.06 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Put | | 9,504.57000 | 9.50457 | 10,059,930 | 20.06 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Call | | 1,514.10000 | 1.51410 | 1,321,040 | 20.06 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Put | | 9,443.81000 | 9.44381 | 9,997,550 | 20.06 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr | |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|------|
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Call | | | 1,480.96000 | 1.48096 | 1,291,140 | 20.06 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Put | | | 9,565.58000 | 9.56558 | 10,122,560 | 20.06 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | | 7,065.84000 | 7.06584 | 6,587,450 | 21.49 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 3,817.35000 | 3.81735 | 4,093,800 | 21.49 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 7,101.84000 | 7.10184 | 6,622,190 | 21.50 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 3,795.35000 | 3.79535 | 4,070,540 | 21.50 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | | 7,029.89000 | 7.02989 | 6,552,760 | 21.48 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | | 3,839.49000 | 3.83949 | 4,117,200 | 21.48 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Call | | | 7,160.24000 | 7.16024 | 6,690,760 | 19.33 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Put | | | 4,345.24000 | 4.34524 | 4,638,800 | 19.33 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Call | | | 7,091.51000 | 7.09151 | 6,624,400 | 19.30 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Put | | | 4,389.88000 | 4.38988 | 4,685,810 | 19.30 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Call | | | 7,125.86000 | 7.12586 | 6,657,560 | 19.31 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Put | | | 4,367.50000 | 4.36750 | 4,662,240 | 19.31 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 7,08 | |
| Total For R2048 | | | | | | | | | | | 42,319,006.32 | 536 | 118,58 | |
| R208 | On | 05/11/2020 | Bond Future | | | 3.41415 | | 102.02935 | 3.41189 | 102.03022 | 0.17 | 0.00 | 0 | 7,5 |
| Total R208 Future | | | | | | | | | | | 0.00 | 0 | 7,52 | |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Call | | | 529.46000 | 0.52946 | 528,590 | 0.36 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Put | | | 0.01000 | 0.00001 | 0,010 | 0.36 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Call | | | 533.31000 | 0.53331 | 532,440 | 0.36 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Put | | | 0.01000 | 0.00001 | 0,010 | 0.36 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Call | | | 525.61000 | 0.52561 | 524,740 | 0.36 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Put | | | 0.01000 | 0.00001 | 0,010 | 0.36 | 0.00 | 0 | |
| Total R208 Option | | | | | | | | | | | 0.00 | 0 | 7,52 | |
| Total For R208 | | | | | | | | | | | 0.00 | 0 | 7,52 | |
| R209 | On | 05/11/2020 | Bond Future | | | 10.85855 | | 66.58798 | 10.74800 | 67.19761 | 21.38 | 133,175.96 | 2 | 26,3 |
| R209 | On | 04/02/2021 | Bond Future | | | 11.06262 | | 67.27054 | 10.94783 | 67.88665 | 20.19 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | | | 11.27079 | | 64.84539 | 11.15156 | 65.46817 | 20.43 | 27,883,517.70 | 430 | 1,8 |
| R209 | On | 05/08/2021 | Bond Future | | | 11.48798 | | 65.54798 | 11.36407 | 66.17754 | 18.86 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 28,016,693.66 | 432 | 28,18 | |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Call | | | 801.47000 | 0.80147 | 648,160 | 20.45 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Put | | | 5,088.61000 | 5.08861 | 5,544,930 | 20.45 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 815.39000 | 0.81539 | 660,070 | 20.45 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 5,041.81000 | 5.04181 | 5,496,120 | 20.45 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Call | | | 787.63000 | 0.78763 | 636,320 | 20.44 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Put | | | 5,135.56000 | 5.13556 | 5,593,880 | 20.44 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Call | | | 1,643.58000 | 1.64358 | 1,446,600 | 19.38 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Put | | | 6,407.26000 | 6.40726 | 6,826,390 | 19.38 | 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 |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Call | | 1,660.00000 | 1.66000 | 1,461,570 | 19.38 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Put | | 6,363.93000 | 6.36393 | 6,781,610 | 19.38 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Call | | 1,627.27000 | 1.62727 | 1,431,730 | 19.38 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Put | | 6,450.77000 | 6.45077 | 6,871,340 | 19.38 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | 7,288.83000 | 7.28883 | 7,691,600 | 19.54 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | 2,283.90000 | 2.28390 | 2,063,890 | 19.54 | 0.00 | 0 | 3,7! |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | 4,611.62000 | 4.61162 | 4,266,030 | 20.43 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | 4,096.80000 | 4.09680 | 4,373,990 | 20.43 | 0.00 | 0 | 4,0! |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 7,706.07000 | 7.70607 | 7,257,430 | 21.90 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 2,284.35000 | 2.28435 | 2,458,490 | 21.90 | 0.00 | 0 | 4,0! |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | 7,639.01000 | 7.63901 | 7,192,070 | 21.86 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | 2,309.94000 | 2.30994 | 2,485,780 | 21.86 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | 7,672.45000 | 7.67245 | 7,224,650 | 21.88 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | 2,297.02000 | 2.29702 | 2,472,000 | 21.88 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | 7,605.61000 | 7.60561 | 7,159,520 | 21.85 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | 2,322.94000 | 2.32294 | 2,499,630 | 21.85 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | 5,936.82000 | 5.93682 | 5,553,470 | 19.18 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | 3,761.35000 | 3.76135 | 4,007,560 | 19.18 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | 5,966.33000 | 5.96633 | 5,581,980 | 19.19 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | 3,742.23000 | 3.74223 | 3,987,440 | 19.19 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | 5,907.60000 | 5.90760 | 5,525,250 | 19.16 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | 3,780.82000 | 3.78082 | 4,028,030 | 19.16 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 11,7! |
| Total For R209 | | | | | | | | | | | 28,016,693.66 | 432 | 39,9! |
| R210 | On | 05/11/2020 | Bond Future | | | 189.83807 | 189.83807 | 189.80619 | 189.80619 | | 0.00 | 0 | 2,2! |
| R210 | On | 04/02/2021 | Bond Future | | | 191.83024 | 191.83024 | 191.79864 | 191.79864 | | 0.00 | 0 | |
| R210 | On | 06/05/2021 | Bond Future | | | 191.19875 | 191.19875 | 191.16723 | 191.16723 | | 0.00 | 0 | |
| R210 | On | 05/08/2021 | Bond Future | | | 193.31460 | 193.31460 | 193.28287 | 193.28287 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 2,2! |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 2,2! |
| R212 | On | 05/11/2020 | Bond Future | | | 169.40476 | 169.40476 | 169.38964 | 169.38964 | | 0.00 | 0 | 6,9! |
| R212 | On | 04/02/2021 | Bond Future | | | 168.88309 | 168.88309 | 168.86846 | 168.86846 | | 0.00 | 0 | |
| R212 | On | 06/05/2021 | Bond Future | | | 170.71741 | 170.71741 | 170.70293 | 170.70293 | | 0.00 | 0 | |
| R212 | On | 05/08/2021 | Bond Future | | | 170.27373 | 170.27373 | 170.25923 | 170.25923 | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | 0.00 | 0 | 6,9! |
| Total For R212 | | | | | | | | | | | 0.00 | 0 | 6,9! |
| R213 | On | 05/11/2020 | Bond Future | | | 9.81856 | 83.33835 | 9.71809 | 83.90442 | 15.87 | 6,500,391.30 | 78 | 16,4! |
| R213 | On | 04/02/2021 | Bond Future | | | 10.03326 | 84.19235 | 9.92851 | 84.76451 | 14.98 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | | | 10.24686 | 81.55763 | 10.13773 | 82.13606 | 15.03 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R213 | On | 05/08/2021 | Bond Future | | | 10.47549 | 82.44107 | 10.36162 | 83.02580 | | 13.86 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 6,500,391.30 | 78 | 16,42 |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Call | | | 1,850.19000 | 1.85019 | 1,582,680 | 15.54 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Put | | | 2,522.12000 | 2.52212 | 2,820,680 | 15.54 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 1,876.60000 | 1.87660 | 1,606,690 | 15.55 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 2,491.35000 | 2.49135 | 2,787,510 | 15.55 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Call | | | 1,823.99000 | 1.82399 | 1,558,900 | 15.53 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Put | | | 2,553.15000 | 2.55315 | 2,854,130 | 15.53 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Call | | | 1,953.05000 | 1.95305 | 1,737,220 | 14.42 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Put | | | 4,922.04000 | 4.92204 | 5,278,370 | 14.42 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Call | | | 1,973.88000 | 1.97388 | 1,756,480 | 14.43 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Put | | | 4,885.40000 | 4.88540 | 5,240,160 | 14.43 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Call | | | 1,932.56000 | 1.93256 | 1,718,290 | 14.42 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Put | | | 4,959.08000 | 4.95908 | 5,316,970 | 14.42 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Put | | | 1,127.17000 | 1.12717 | 1,229,380 | 16.11 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Call | | | 9,872.86000 | 9.87286 | 9,395,930 | 16.11 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Put | | | 1,117.28000 | 1.11728 | 1,218,780 | 16.11 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Call | | | 9,801.11000 | 9.80111 | 9,325,600 | 16.11 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Put | | | 1,137.13000 | 1.13713 | 1,240,050 | 16.11 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Call | | | 9,836.97000 | 9.83697 | 9,360,750 | 16.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Call | | | 5,765.47000 | 5.76547 | 5,405,690 | 14.14 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Put | | | 3,296.65000 | 3.29665 | 3,521,600 | 14.14 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Call | | | 5,796.35000 | 5.79635 | 5,435,580 | 14.15 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Put | | | 3,278.03000 | 3.27803 | 3,501,990 | 14.15 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Call | | | 5,734.95000 | 5.73495 | 5,376,180 | 14.13 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Put | | | 3,315.67000 | 3.31567 | 3,541,630 | 14.13 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | | | 6,500,391.30 | 78 | 16,42 |
| R214 | On | 05/11/2020 | Bond Future | | | 11.12621 | 64.28881 | 11.01548 | 64.90905 | | 22.97 | 1,285,776.20 | 20 | 19,85 |
| R214 | On | 04/02/2021 | Bond Future | | | 11.32991 | 64.94757 | 11.21469 | 65.57440 | | 21.63 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | | | 11.53039 | 62.36061 | 11.41064 | 62.99419 | | 21.91 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | | | 11.74259 | 63.03619 | 11.61792 | 63.67672 | | 20.16 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | | 1,285,776.20 | 20 | 19,85 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Call | | | 804.41000 | 0.80441 | 651,280 | 21.90 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Put | | | 5,372.54000 | 5.37254 | 5,839,650 | 21.90 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Call | | | 818.57000 | 0.81857 | 663,410 | 21.91 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Put | | | 5,323.71000 | 5.32371 | 5,788,790 | 21.91 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Call | | | 791.01000 | 0.79101 | 639,830 | 21.90 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Put | | | 5,422.23000 | 5.42223 | 5,891,290 | 21.90 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Call | | 1,623.70000 | 1.62370 | 1,428,980 | 20.74 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Put | | 6,856.06000 | 6.85606 | 7,288,170 | 20.74 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Call | | 1,640.08000 | 1.64008 | 1,443,910 | 20.74 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Put | | 6,810.17000 | 6.81017 | 7,240,830 | 20.74 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Call | | 1,607.43000 | 1.60743 | 1,414,160 | 20.74 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Put | | 6,902.14000 | 6.90214 | 7,335,700 | 20.74 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Call | | 6,935.65000 | 6.93565 | 6,501,260 | 22.55 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Put | | 2,659.76000 | 2.65976 | 2,858,950 | 22.55 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Call | | 6,968.09000 | 6.96809 | 6,532,760 | 22.57 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Put | | 2,644.76000 | 2.64476 | 2,843,010 | 22.57 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 6,903.22000 | 6.90322 | 6,469,790 | 22.53 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 2,674.84000 | 2.67484 | 2,874,990 | 22.53 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | 5,976.48000 | 5.97648 | 5,588,970 | 20.45 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | 3,949.25000 | 3.94925 | 4,202,270 | 20.45 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | 6,005.63000 | 6.00563 | 5,617,120 | 20.46 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | 3,929.38000 | 3.92938 | 4,181,400 | 20.46 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | 5,947.37000 | 5.94737 | 5,560,870 | 20.43 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | 3,969.22000 | 3.96922 | 4,223,250 | 20.43 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 1,285,776.20 | 20 | 19,85 |
| Total for Bond | | | | | | | | | | | 208,978,972.09 | 2,549 | 1,195,52 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total E170 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For E170 | | | | | | | | | | | 0.00 | 0 | |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | | 0.00 | 0 | |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ES33 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 | |
| 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 | |

| 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 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| R208/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 | |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | |
| GOVI On 05/11/2020 GOVI | | | 711.47500 | 711.47500 | 716.11700 | 716.11700 | | | 0.00 | 0 | 1,0 |
| GOVI On 04/02/2021 GOVI | | | 718.76500 | 718.76500 | 723.45800 | 723.45800 | | | 0.00 | 0 | |

| 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 | | | 726.39600 | 726.39600 | 731.14000 | 731.14000 | | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | | | 734.17800 | 734.17800 | 738.97400 | 738.97400 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 1,0' |
| 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 | | | 217,230.00000 | 21.72300 | 263,650,000 | | 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 | | | 217,330.00000 | 21.73300 | 263,750,000 | | 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 | | | 217,130.00000 | 21.71300 | 263,550,000 | | 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 | | | 274,920.00000 | 27.49200 | 321,850,000 | | 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 | | | 275,020.00000 | 27.50200 | 321,950,000 | | 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 | | | 274,820.00000 | 27.48200 | 321,750,000 | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | 678.67 | Call | | | 524,700.00000 | 52.47000 | 477,260,000 | | 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 | | | 524,600.00000 | 52.46000 | 477,160,000 | | 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 | | | 524,500.00000 | 52.45000 | 477,060,000 | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | 678.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Call | | | 198,440.00000 | 19.84400 | 150,480,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.14 | Call | | | 198,340.00000 | 19.83400 | 150,380,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.15 | Call | | | 198,240.00000 | 19.82400 | 150,280,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 1,0' |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 1,0' |
| AL37 | On | 05/11/2020 | Index Future | | | 752.78400 | 752.78400 | 755.30700 | 755.30700 | | | 0.00 | 0 | |
| AL37 | On | 04/02/2021 | Index Future | | | 760.49700 | 760.49700 | 763.04900 | 763.04900 | | | 0.00 | 0 | |
| AL37 | On | 06/05/2021 | Index Future | | | 768.57100 | 768.57100 | 771.15200 | 771.15200 | | | 0.00 | 0 | |
| AL37 | On | 05/08/2021 | Index Future | | | 776.80500 | 776.80500 | 779.41400 | 779.41400 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 05/11/2020 | Index Future | | | 821.66200 | 821.66200 | 827.15600 | 827.15600 | | | 0.00 | 0 | |
| AL7T | On | 04/02/2021 | Index Future | | | 830.08200 | 830.08200 | 835.63500 | 835.63500 | | | 0.00 | 0 | |
| AL7T | On | 06/05/2021 | Index Future | | | 838.89500 | 838.89500 | 844.50800 | 844.50800 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|--------------|------------------|--------------|
| AL7T | On | 05/08/2021 | Index Future | | | 847.88200 | 847.88200 | 853.55600 | 853.55600 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 05/11/2020 | Index Future | | | 720.20700 | 720.20700 | 724.91600 | 724.91600 | | | 0.00 | 0 | 20 |
| ALBI | On | 04/02/2021 | Index Future | | | 727.58700 | 727.58700 | 732.34700 | 732.34700 | | | 0.00 | 0 | |
| ALBI | On | 06/05/2021 | Index Future | | | 735.31200 | 735.31200 | 740.12400 | 740.12400 | | | 0.00 | 0 | |
| ALBI | On | 05/08/2021 | Index Future | | | 743.19000 | 743.19000 | 748.05400 | 748.05400 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 20 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 20 |
| IGOV | On | 05/11/2020 | Index Future | | | 261.31300 | 261.31300 | 261.26900 | 261.26900 | | | 0.00 | 0 | 1,20 |
| IGOV | On | 04/02/2021 | Index Future | | | 264.05400 | 264.05400 | 264.01100 | 264.01100 | | | 0.00 | 0 | |
| IGOV | On | 06/05/2021 | Index Future | | | 266.92100 | 266.92100 | 266.87800 | 266.87800 | | | 0.00 | 0 | |
| IGOV | On | 05/08/2021 | Index Future | | | 269.84400 | 269.84400 | 269.80100 | 269.80100 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,20 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,20 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,41 |
| JIBAR f | On | 16/09/2020 | Jibar Future | | | 3.44500 | 96.55500 | 3.44500 | 96.55500 | | | 0.00 | 0 | 10,00 |
| JIBAR f | On | 21/10/2020 | Jibar Future | | | 3.42500 | 96.57500 | 3.45500 | 96.54500 | | | 0.00 | 0 | |
| JIBAR f | On | 18/11/2020 | Jibar Future | | | 3.43000 | 96.57000 | 3.47000 | 96.53000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/12/2020 | Jibar Future | | | 3.43000 | 96.57000 | 3.45000 | 96.55000 | | | 0.00 | 0 | 30,00 |
| JIBAR f | On | 20/01/2021 | Jibar Future | | | 3.44000 | 96.56000 | 3.48000 | 96.52000 | | | 0.00 | 0 | |
| JIBAR f | On | 17/02/2021 | Jibar Future | | | 3.46000 | 96.54000 | 3.50000 | 96.50000 | | | 0.00 | 0 | |
| JIBAR f | On | 17/03/2021 | Jibar Future | | | 3.46500 | 96.53500 | 3.50500 | 96.49500 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2021 | Jibar Future | | | 3.56500 | 96.43500 | 3.60500 | 96.39500 | | | 0.00 | 0 | |
| JIBAR f | On | 15/09/2021 | Jibar Future | | | 3.71000 | 96.29000 | 3.74000 | 96.26000 | | | 0.00 | 0 | 30,00 |
| JIBAR f | On | 15/12/2021 | Jibar Future | | | 3.91000 | 96.09000 | 3.93000 | 96.07000 | | | 0.00 | 0 | |
| JIBAR f | On | 16/03/2022 | Jibar Future | | | 4.06500 | 95.93500 | 4.08500 | 95.91500 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2022 | Jibar Future | | | 4.30000 | 95.70000 | 4.32000 | 95.68000 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 70,01 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 70,01 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 70,01 |
| 5Y STN | On | 21/12/2021 | Interest Rate Swap | | | 90.56000 | 90.56000 | 90.59000 | 90.59000 | | | 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 : | | | | | | | | | | | 208,978,972.09 | 2,549 | 1,268,01 | |
| AA06 | On | 15/04/2021 | Spot Bond | | | | | 0.00000 | 100.60997 | | | 0.00 | 0 | |

| 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 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 | | | 5.22500 | 106.28263 | 5.22500 | 106.26765 | | | | 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 | 108.49100 | 10.00000 | 108.46200 | | | | 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 | 99.84449 | 11.37000 | 99.87555 | | | | 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 | 100.19037 | 11.81000 | 100.15861 | | | | 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 | |
| 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 | 67.93314 | 100.00000 | 67.78360 | | | | 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 | 53.26312 | 100.00000 | 53.14587 | | | | 0.00 | 0 | |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| 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 | |
| Total For AB035U | | | | | | | | | | 0.00 | 0 | |
| ABC12L On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.92000 | 295.16532 | 3.92000 | 295.08244 | | | | 0.00 | 0 | 20,000,00 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 99.92075 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.85736 | | | | 0.00 | 0 | |
| Total ABF003 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 ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 30/06/2026 Spot Bond | | | 9.65000 | 100.97389 | 9.65000 | 101.81882 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.10788 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABF007 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 | |
| ABF19U On 17/03/2026 Spot Bond | | | | | 0.00000 | 99.87022 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.02778 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 11/11/2020 Spot Bond | | | | | 0.00000 | 100.45228 | | | | 0.00 | 0 | |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | |
| ABFN15 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.74467 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 26/09/2023 Spot Bond | | | | | 0.00000 | 103.10641 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.18266 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.79543 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.37050 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 17/10/2020 Spot Bond | | | | | 0.00000 | 100.80932 | | | | 0.00 | 0 | |

| 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 ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | |
| ABFN24 On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.16348 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN25 On 17/10/2029 Spot Bond | | | | | 0.00000 | 104.02737 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN26 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.31816 | | | | 0.00 | 0 | |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | |
| ABFN27 On 29/08/2023 Spot Bond | | | | | 0.00000 | 99.96819 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN28 On 29/08/2025 Spot Bond | | | | | 0.00000 | 99.89411 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN29 On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.02999 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN30 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.27533 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.87610 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN32 On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.29322 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN33 On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.79619 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN34 On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.03567 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN3 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.27971 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 100.40941 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.68153 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.42186 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 99.21793 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 99.20991 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 98.79000 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.80487 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.82620 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.84150 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 101.13630 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.17410 | | | | 0.00 | 0 | |
| Total ABFN47 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 ABFN47 | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.18320 | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 100.05174 | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 100.38674 | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 99.76576 | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 143.88768 | | 1,422,000,000,000.00 | 360,000,000 | 180,000,000 | |
| Total ABKI03 SPOT | | | | | | | | 1,422,000,000,000.00 | 360,000,000 | 180,000,000 | |
| Total For ABKI03 | | | | | | | | 1,422,000,000,000.00 | 360,000,000 | 180,000,000 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 54.15719 | 100.00000 | 54.02789 | | 0.00 | 0 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABKI03/R212 | | | | | | | | 0.00 | 0 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 131.21252 | | 2,114,000,000,000.00 | 280,000,000 | 140,000,000 | |
| Total ABKI04 SPOT | | | | | | | | 2,114,000,000,000.00 | 280,000,000 | 140,000,000 | |
| Total For ABKI04 | | | | | | | | 2,114,000,000,000.00 | 280,000,000 | 140,000,000 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 13.63621 | 100.00000 | 13.60381 | | 0.00 | 0 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | 0.00 | 0 | 0 | |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 98.88345 | | 0.00 | 0 | 0 | 3,113,000 |
| Total ABKS1 SPOT | | | | | | | | 0.00 | 0 | 0 | 3,113,000 |
| Total For ABKS1 | | | | | | | | 0.00 | 0 | 0 | 3,113,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 3.21000 | 212.30899 | 3.21000 | 212.25343 | | 0.00 | 0 | 0 | |
| Total ABN05 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABN05 | | | | | | | | 0.00 | 0 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 3.75000 | 3.75000 | 3.75000 | 137.36889 | | 225,000,000,000.00 | 60,000,000 | 30,000,000 | |
| Total ABN61 SPOT | | | | | | | | 225,000,000,000.00 | 60,000,000 | 30,000,000 | |
| Total For ABN61 | | | | | | | | 225,000,000,000.00 | 60,000,000 | 30,000,000 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.63000 | 4.63000 | 4.63000 | 178.86879 | | 0.00 | 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 ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.97000 | 4.97000 | 4.97000 | 202.99641 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.06500 | 6.06500 | 6.06500 | 103.99204 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.20000 | 7.20000 | 7.20000 | 118.69131 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 4.72500 | 4.72500 | 4.72500 | 104.07158 | | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | |
| ABN87 On 21/12/2026 Spot Bond | | | 7.21000 | 7.21000 | 7.21000 | 118.63644 | | | | 0.00 | 0 | |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 4.11500 | 106.96121 | 4.11500 | 106.94931 | | | | 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 | | | 5.46000 | 109.76430 | 5.46000 | 109.74823 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS14 On 11/11/2020 Spot Bond | | | 4.78000 | 103.79366 | 4.78000 | 103.78018 | | | | 0.00 | 0 | |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 4.88500 | 113.13579 | 4.88500 | 113.12096 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 6.76500 | 119.01858 | 6.76500 | 118.99706 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 7.97500 | 117.79051 | 7.97500 | 117.76548 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|--------------------|
| ABS18 On 26/09/2023 Spot Bond | | | 5.30500 | 117.06274 | 5.30500 | 117.04608 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.08500 | 108.22466 | 7.08500 | 108.20419 | | | | 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 | 9.46112 | 100.00000 | 9.44029 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.09000 | 3.09000 | 3.09000 | 302.36047 | | | 1,047,510,000,000.00 | | 339,000,000 | 173,700,000 |
| Total ABSI2 SPOT | | | | | | | | | 1,047,510,000,000.00 | | 339,000,000 | 173,700,000 |
| Total For ABSI2 | | | | | | | | | 1,047,510,000,000.00 | | 339,000,000 | 173,700,000 |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.30000 | 167.13411 | 1.30000 | 167.09902 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABT01U 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 | |
| ABT02U 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 | |
| ABT03U 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 | |
| ABT04U 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 | | | 10.07500 | 10.07500 | 10.07500 | 104.41895 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACIF1U On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total ACL089/JIBAR 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 ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.42124 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.37861 | | | | 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 | |
| ACL128 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 | |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.32553 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.33194 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.70709 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.35535 | | | | 0.00 | 0 | |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | |
| ACL188 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.36811 | | | | 0.00 | 0 | |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.37457 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.37457 | | | | 0.00 | 0 | |

| 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 ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.41085 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.41085 | | | | 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 | 101.17111 | | | | 0.00 | 0 | |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.30636 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.73291 | | | | 0.00 | 0 | |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.29780 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.26581 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.40324 | | | | 0.00 | 0 | 1,000,000,00 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.48562 | | | | 0.00 | 0 | 400,000,00 |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 400,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.24459 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.24703 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.12893 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 97.88872 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 94.04605 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 103.91078 | | | | 0.00 | 0 | 11,254,70 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 11,254,70 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 11,254,70 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 98.15681 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 96.70232 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.78860 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.78860 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.91107 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.76821 | | | | 0.00 | 0 | |
| Total AHF3A5 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 AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.76141 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.83629 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.91113 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.15576 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.23042 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.44621 | | | | 0.00 | 0 | |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.25390 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 5.75500 | 111.49564 | 5.75500 | 111.47846 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.26854 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.28804 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.42408 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.61238 | | | | 0.00 | 0 | |

| 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 AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.78260 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.26847 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.28796 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.42389 | | | | 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 | | | | 0.00 | 0 | 4,160,827,74 |
| Total AHY2U SPOT | | | | | | | | | | 0.00 | 0 | 4,160,827,74 |
| Total For AHY2U | | | | | | | | | | 0.00 | 0 | 4,160,827,74 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 6.25500 | 117.20711 | 6.25500 | 117.18738 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 5.75500 | 114.12863 | 5.75500 | 114.11104 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| AIR05 On 29/05/2030 Spot Bond | | | 11.47500 | 94.25580 | 11.47500 | 94.22722 | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.06000 | 177.12856 | 5.06000 | 177.07344 | | 1,416,800,000,000.00 | | 280,000,000 | 140,000,000 |
| Total AIRL01 SPOT | | | | | | | | 1,416,800,000,000.00 | | 280,000,000 | 140,000,000 |
| Total For AIRL01 | | | | | | | | 1,416,800,000,000.00 | | 280,000,000 | 140,000,000 |
| AIRP1U On 28/08/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total AIRP1U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AIRP1U | | | | | | | | | 0.00 | 0 | |
| AIRS1U 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 | |
| AIRT1U 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 | 100.86211 | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.62864 | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.25993 | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.45114 | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.77845 | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 99.95671 | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | 0.00 | 0 | |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 99.89865 | | | 0.00 | 0 | |
| Total APF11 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 APF11 | | | | | | | | | | 0.00 | 0 | |
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 100.26437 | | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | | 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 | |
| Total AS442U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS442U | | | | | | | | | | 0.00 | 0 | |
| AS447L On 19/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS447U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS447U | | | | | | | | | | 0.00 | 0 | |
| ASN02L On 07/12/2033 Spot Bond | | | 5.22000 | 219.98331 | 5.22000 | 219.91388 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03L On 07/12/2033 Spot Bond | | | 5.23500 | 197.69481 | 5.23500 | 197.63238 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.24016 | | | | 0.00 | 0 | |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 01/10/2020 Spot Bond | | | | | 0.00000 | 133.86127 | | | | 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 | 100.82214 | | | | 0.00 | 0 | |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | |
| ASN09L On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.43319 | | | | 0.00 | 0 | |
| Total ASN096 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 ASN096 | | | | | | | | | | 0.00 | 0 | |
| ASN096 On 20/12/2020 Spot Bond | | | | | 0.00000 | 98.83374 | | | | 0.00 | 0 | |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.09073 | | | | 0.00 | 0 | |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | |
| ASN111 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.01455 | | | | 0.00 | 0 | |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | |
| ASN113 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 | |
| ASN121 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.83705 | | | | 0.00 | 0 | |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | |
| ASN134 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.81574 | | | | 0.00 | 0 | |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | |
| ASN135 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 | |
| ASN137 On 31/01/2022 Spot Bond | | | 2.03000 | 165.48312 | 2.03000 | 165.44513 | | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | |
| ASN140 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 | |
| ASN144 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 | |
| ASN145 On 20/06/2021 Spot Bond | | | | | 0.00000 | 96.17804 | | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.58206 | | | | 0.00 | 0 | |

| 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 ASN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.58822 | | | | 0.00 | 0 | |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | |
| ASN147 On 31/01/2022 Spot Bond | | | 2.07500 | 165.38208 | 2.07500 | 165.34392 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN149 On 31/05/2021 Spot Bond | | | | | 0.00000 | 52.26561 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN150 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.09401 | | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN152 On 31/03/2028 Spot Bond | | | 5.27000 | 171.53448 | 5.27000 | 171.48015 | | | | 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 | 100.44917 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN160 On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.29889 | | | | 0.00 | 0 | |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | |
| ASN161 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 | |

| 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 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 | 101.74593 | | | | 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 | 101.52178 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.21046 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 31/01/2038 Spot Bond | | | 5.30000 | 97.11591 | 5.30000 | 97.08513 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.19759 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.21508 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.32532 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.28275 | | | | 0.00 | 0 | |
| Total ASN208 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 ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.32085 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.11924 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.10832 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.51753 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.20082 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.32616 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.29001 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.26756 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 99.90866 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.24349 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.29356 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.64539 | | | | 0.00 | 0 | |

| 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 ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN310 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.37226 | | | | 0.00 | 0 | |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | |
| ASN315 On 31/03/2029 Spot Bond | | | 4.60500 | 4.60500 | 4.60500 | 96.31342 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN318 On 28/02/2033 Spot Bond | | | 5.29000 | 5.29000 | 5.29000 | 86.88662 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN319 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.22698 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.39589 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN328 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.44086 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.23594 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN335 On 31/01/2038 Spot Bond | | | 5.41000 | 95.71547 | 5.41000 | 95.68484 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN337 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.31485 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN341 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.44446 | | | | 0.00 | 0 | |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | |
| ASN342 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.44446 | | | | 0.00 | 0 | |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | |

| 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 20/06/2024 Spot Bond | | | | | 0.00000 | 101.19755 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.27673 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.26153 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.26153 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36 On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.11911 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.50676 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.23805 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.28283 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.67202 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2021 Spot Bond | | | | | 0.00000 | 99.90007 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2021 Spot Bond | | | | | 0.00000 | 99.90007 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.48762 | | | | 0.00 | 0 | |
| Total ASN386 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 ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.24871 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 20/11/2020 Spot Bond | | | | | 0.00000 | 100.25812 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 17/12/2025 Spot Bond | | | | | 0.00000 | 99.87352 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.24018 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.45342 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.01386 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42 On 29/10/2020 Spot Bond | | | | | 0.00000 | 100.69430 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.54509 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 99.89083 | | | | 0.00 | 0 | |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN444 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 99.89083 | | | | 0.00 | 0 | |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN445 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 22/06/2023 Spot Bond | | | | | 0.00000 | 101.16689 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 23/06/2025 Spot Bond | | | | | 0.00000 | 101.20306 | | | | 0.00 | 0 | |

| 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 ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 101.37872 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.06767 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.96668 | | | | 0.00 | 0 | 15,000,000.00 |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000.00 |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | 15,000,000.00 |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.82106 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.82841 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.33441 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.39348 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.05533 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.22495 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.59118 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.68863 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| ASN47: On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.11936 | | | 0.00 | 0 | |
| Total ASN473 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN473 | | | | | | | | | 0.00 | 0 | |
| ASN47: On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.06768 | | | 0.00 | 0 | |
| Total ASN474 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | 0.00 | 0 | |
| ASN47: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.38913 | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | 0.00 | 0 | |
| ASN47: On 17/08/2025 Spot Bond | | | | | 0.00000 | 100.32991 | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | 0.00 | 0 | |
| ASN48: On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.27272 | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | 0.00 | 0 | |
| ASN48: On 25/05/2021 Spot Bond | | | | | 0.00000 | 100.17456 | | | 0.00 | 0 | |
| Total ASN484 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN484 | | | | | | | | | 0.00 | 0 | |
| ASN48: On 25/08/2025 Spot Bond | | | | | 0.00000 | 99.60100 | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | 0.00 | 0 | |
| ASN48: On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.40773 | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | 0.00 | 0 | |
| ASN48: On 01/09/2025 Spot Bond | | | | | 0.00000 | 100.10712 | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | 0.00 | 0 | |
| ASN49: On 02/09/2021 Spot Bond | | | | | 0.00000 | 100.07300 | | | 0.00 | 0 | |
| Total ASN490 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN490 | | | | | | | | | 0.00 | 0 | |
| ASN49: On 07/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| Total ASN492 SPOT | | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| Total For ASN492 | | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| ASN49: On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 500,000,000,000,000.00 | 35,000,000,000 | |
| Total ASN493 SPOT | | | | | | | | | 10,000,000,000,000.00 | 35,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------------|
| Total For ASN493 | | | | | | | | | | 10,000,000,000,000.00 | 35,000,000,000 | |
| ASN49 On 08/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |
| ASN75 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 | 100.12341 | | | | 0.00 | 0 | 26,473,40 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 26,473,40 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 26,473,40 |
| BAW19 On 05/12/2020 Spot Bond | | | 4.48500 | 103.67172 | 4.48500 | 103.65912 | | | | 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 | | | 5.31500 | 110.07809 | 5.31500 | 110.06241 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 104.25364 | 9.30000 | 104.22790 | | | | 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 | 100.01453 | | | | 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 | 100.59395 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.21602 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.01291 | | | | 0.00 | 0 | |

| 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 BAW30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.02886 | | | | 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 | 104.76091 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.62090 | | | | 0.00 | 0 | |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.80371 | | | | 0.00 | 0 | |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.63997 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.59271 | | | | 0.00 | 0 | |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.62098 | | | | 0.00 | 0 | |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 7.95500 | 7.95500 | 7.95500 | 109.49965 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.49695 | | | | 0.00 | 0 | |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.49695 | | | | 0.00 | 0 | |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA7' On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.49695 | | | | 0.00 | 0 | |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 10.68500 | 10.68500 | 10.68500 | 111.48908 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.87010 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 102.34493 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.87174 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.87182 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.94668 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.68770 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.68770 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 102.29167 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.73544 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.48667 | | | | 0.00 | 0 | |
| Total BAYB08 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 BAYB08 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.92622 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.97306 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.97306 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.97306 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2024 Spot Bond | | | | | 0.00000 | 102.02098 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 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 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.97368 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.97368 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/06/2023 Spot Bond | | | | | 0.00000 | 102.06908 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYD1 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 | |
| BAYD2 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 | |
| BAYD3 On 30/06/2035 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 BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | |
| BAYD41 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 | |
| BAYD51 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 | |
| BAYD61 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | |
| BC127 On 08/05/2021 Spot Bond | | | | | 0.00000 | 100.40283 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.37999 | | | | 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 | 100.00001 | | | | 0.00 | 0 | |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.63000 | 7.63000 | 7.63000 | 105.94897 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BD3021 On 18/04/2028 Spot Bond | | | 100.00000 | 11.36417 | 100.00000 | 11.33901 | | | | 0.00 | 0 | |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.56141 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.47742 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 101.05151 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.00011 | | | | 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 | | | 5.44000 | 99.92554 | 5.44000 | 99.94042 | | | | 0.00 | 0 | |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 6.75500 | 109.43120 | 6.75500 | 109.41112 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.04883 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL09 On 29/09/2020 Spot Bond | | | 5.45500 | 105.38500 | 5.45500 | 105.36930 | | | | 0.00 | 0 | |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 102.27435 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 6.65500 | 107.90972 | 6.65500 | 107.89052 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 102.85710 | | | | 0.00 | 0 | |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | |
| BGL13 On 20/08/2021 Spot Bond | | | 5.75500 | 106.06279 | 5.75500 | 106.04643 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 103.31728 | | | | 0.00 | 46,580,000,000 | 23,290,000,000 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 46,580,000,000 | 23,290,000,000 |

| 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 BGL14 | | | | | | | | | | 0.00 | 46,580,000,000 | 23,290,000,000 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.96539 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.27903 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.59929 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.60589 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 100.25324 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 104.71041 | | | | 0.00 | 0 | 5,692,600 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 5,692,600 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 5,692,600 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.55375 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.11689 | | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.29326 | | | | 0.00 | 0 | 22,448,600 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | 22,448,600 |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | 22,448,600 |
| BID11 On 15/11/2023 Spot Bond | | | 5.49500 | 114.87309 | 5.49500 | 114.85617 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.00987 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 97.94462 | | | | 0.00 | 0 | |

| 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 BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 99.84393 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 98.08205 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.71595 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.06786 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 100.29764 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 101.32683 | | | | 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 | 99.91324 | | | | 0.00 | 0 | |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.13489 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.77384 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.43235 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| BPPF1\On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.20235 | | | | 0.00 | 0 | |
| Total BPPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF18 | | | | | | | | | | 0.00 | 0 | |
| BPPF1\On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.27670 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2\On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.26626 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2\On 26/02/2023 Spot Bond | | | | | 0.00000 | 98.62885 | | | | 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 | 100.90084 | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| Total For BPPF23 | | | | | | | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| BPPF2\On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.54421 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF2\On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.58332 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 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 | |

| 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 BS2C1U | | | | | | | | | | 0.00 | 0 | |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.35105 | | | | 0.00 | 0 | |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.45597 | | | | 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 | |
| BX161L 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 | |
| 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 | 100.84462 | | | | 0.00 | 0 | |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | |
| CBL26 On 06/05/2021 Spot Bond | | | 4.35500 | 108.12384 | 4.35500 | 108.11118 | | | 371,046,000,000.00 | 85,200,000 | 28,400,000 | |
| Total CBL26 SPOT | | | | | | | | | 371,046,000,000.00 | 85,200,000 | 28,400,000 | |
| Total For CBL26 | | | | | | | | | 371,046,000,000.00 | 85,200,000 | 28,400,000 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.59120 | | | | 0.00 | 0 | |

| 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 CBL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 99.13632 | | | | 0.00 | 0 | 16,239,10 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | 16,239,10 |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | 16,239,10 |
| CCT01 On 23/06/2023 Spot Bond | | | 7.12500 | 116.19808 | 7.12500 | 116.17585 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.65000 | 112.13415 | 8.65000 | 112.10821 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 8.47000 | 109.74575 | 8.47000 | 109.72101 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.42500 | 105.16766 | 9.42500 | 103.53549 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70670 | 10.00000 | 108.67760 | | | | 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 | 101.43971 | | | | 0.00 | 0 | |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.09083 | | | | 0.00 | 0 | |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 100.85745 | | | | 0.00 | 0 | |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 101.68908 | | | | 0.00 | 0 | |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.52910 | | | | 0.00 | 0 | |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------|
| 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 | 101.63892 | | | 0.00 | 0 | |
| Total CGR41 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR41 | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.82802 | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.58125 | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | 0.00 | 0 | |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 101.40573 | | | 0.00 | 0 | |
| Total CGR44 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR44 | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.81891 | | | 0.00 | 0 | 9,652,10 |
| Total CGR45 SPOT | | | | | | | | | 0.00 | 0 | 9,652,10 |
| Total For CGR45 | | | | | | | | | 0.00 | 0 | 9,652,10 |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.22117 | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.23726 | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | 0.00 | 0 | |
| CI006U On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total CI006U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CI006U | | | | | | | | | 0.00 | 0 | |
| CI007U On 14/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total CI007U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CI007U | | | | | | | | | 0.00 | 0 | |
| CI008U On 31/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total CI008U 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 CI008U | | | | | | | | | | 0.00 | 0 | |
| CI009U On 01/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CI009U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CI009U | | | | | | | | | | 0.00 | 0 | |
| CI010U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CI010U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CI010U | | | | | | | | | | 0.00 | 0 | |
| CI011U On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CI011U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CI011U | | | | | | | | | | 0.00 | 0 | |
| CI012U On 04/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CI012U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CI012U | | | | | | | | | | 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 | |
| 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 | |

| 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 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 | 101.86648 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 155.39523 | 3.14000 | 155.27745 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 13/09/2021 Spot Bond | | | 2.00000 | 2.00000 | 2.00000 | 156.43784 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 114.14100 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 104.34000 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN34 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.88915 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN362 On 20/03/2024 Spot Bond | | | 6.52500 | 117.46467 | 6.52500 | 117.44418 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 124.89000 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.70541 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.77391 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.34097 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN376 On 20/03/2021 Spot Bond | | | 5.35000 | 106.97703 | 5.35000 | 106.96168 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 103.72079 | 10.98000 | 103.69067 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 119.73700 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.67019 | | | | 0.00 | 0 | |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 121.32500 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 105.26500 | | | | 0.00 | 0 | |
| Total CLN385 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 CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.28279 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |
| CLN386 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.83800 | | | | 0.00 | 0 | |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | |
| CLN387 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.29353 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.38699 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.38360 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.38360 | | | | 0.00 | 0 | |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.35899 | | | | 0.00 | 0 | |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.51736 | | | | 0.00 | 0 | |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.58129 | | | | 0.00 | 0 | |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | |
| CLN415 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.56379 | | | | 0.00 | 0 | |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | |
| CLN418 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.68788 | | | | 0.00 | 0 | |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.12777 | | | | 0.00 | 0 | |

| 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 CLN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | |
| CLN420 On 26/01/2021 Spot Bond | | | | | 0.00000 | 97.66100 | | | | 0.00 | 0 | |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | |
| CLN421 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.99500 | | | | 0.00 | 0 | |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.00600 | | | | 0.00 | 0 | |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.43700 | | | | 0.00 | 0 | |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.88341 | | | | 0.00 | 0 | |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.56600 | | | | 0.00 | 0 | |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.13527 | | | | 0.00 | 0 | |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 161.23000 | | | | 0.00 | 0 | |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.74700 | | | | 0.00 | 0 | |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.95100 | | | | 0.00 | 0 | |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 104.12700 | | | | 0.00 | 0 | |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 162.28000 | | | | 0.00 | 0 | |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.48539 | | | | 0.00 | 0 | |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.38945 | | | | 0.00 | 0 | |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.83232 | | | | 0.00 | 0 | |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 165.27000 | | | | 0.00 | 0 | |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | |
| CLN445 On 24/05/2021 Spot Bond | | | 5.25000 | 107.48551 | 5.25000 | 107.47036 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2022 Spot Bond | | | 2.00000 | 165.55052 | 2.00000 | 165.51266 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 6.00000 | 125.28846 | 6.00000 | 125.24644 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 31/01/2025 Spot Bond | | | 6.24000 | 124.06984 | 6.24000 | 124.02745 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.69800 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.34372 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.53865 | | | | 0.00 | 0 | |
| Total CLN458 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 CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.77324 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 13/03/2022 Spot Bond | | | 5.95500 | 105.72098 | 5.95500 | 105.70411 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.26522 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.29503 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.89288 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN47 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.35704 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN47 On 23/06/2021 Spot Bond | | | | | 0.00000 | 99.62400 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN47 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.50668 | | | | 0.00 | 0 | |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | |
| CLN47 On 29/11/2021 Spot Bond | | | 100.00000 | 45.46169 | 100.00000 | 45.36162 | | | | 0.00 | 0 | |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | |
| CLN48 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 | |
| CLN48 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.67855 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN48 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.98990 | | | | 0.00 | 0 | |

| 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 CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.92444 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | 5.45000 | 107.53863 | 5.45000 | 107.52282 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.70452 | | | | 0.00 | 0 | |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | |
| CLN486 On 23/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 107.95700 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 28/07/2022 Spot Bond | | | 5.75500 | 107.03557 | 5.75500 | 107.01907 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.88347 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.50472 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.12901 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 04/09/2024 Spot Bond | | | 6.15500 | 113.79148 | 6.15500 | 113.77242 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.06463 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.28909 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN50(On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.96640 | | | | 0.00 | 0 | |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.01362 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.06787 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.06787 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.73077 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.84339 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN51(On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.99026 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 94.35722 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN51(On 15/09/2022 Spot Bond | | | 9.96000 | 99.84164 | 9.96000 | 99.81528 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 30/10/2022 Spot Bond | | | 10.01000 | 103.58550 | 10.01000 | 103.55787 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN51(On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.22970 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN51(On 30/06/2022 Spot Bond | | | 9.60000 | 101.83563 | 9.60000 | 103.63162 | | | | 0.00 | 0 | |
| Total CLN519 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 CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.91283 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 17/09/2020 Spot Bond | | | | | 0.00000 | 99.87961 | | | | 0.00 | 0 | |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.17459 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.38880 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 09/09/2022 Spot Bond | | | 9.20000 | 100.00000 | 9.20000 | 99.97556 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.73705 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.34086 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.00089 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.41753 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.89334 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.91884 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.91283 | | | | 0.00 | 0 | |

| 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 CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.40024 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.87708 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 8.85500 | 8.85500 | 8.85500 | 107.24089 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.24904 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.71544 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.06014 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 117.66600 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.12139 | | | | 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 |
| CLN542 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.03853 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN545 On 21/08/2026 Spot Bond | | | 8.32500 | 108.33464 | 8.32500 | 108.31063 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 29/03/2025 Spot Bond | | | 8.37500 | 110.78785 | 8.37500 | 110.76315 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN548 On 12/11/2025 Spot Bond | | | 8.46500 | 110.27358 | 8.46500 | 110.24875 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 296.70321 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN553 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 | |
| CLN554 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 | |
| CLN555 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.00690 | | | | 0.00 | 0 | |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.35058 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.39994 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.22979 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.16811 | | | | 0.00 | 0 | 4,000,000.00 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 137.06000 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.44820 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 10.19000 | 102.05811 | 10.19000 | 103.13812 | | | | 0.00 | 0 | |
| Total CLN562 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 CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 8.32500 | 109.75900 | 8.32500 | 110.85332 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.44082 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.24650 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 103.12264 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.05952 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.42161 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.43957 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.85568 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 12/11/2025 Spot Bond | | | 8.55500 | 107.99711 | 8.55500 | 109.06423 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.42193 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.32031 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN573 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.42389 | | | | 0.00 | 0 | |

| 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 CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.89720 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.38200 | | | | 0.00 | 0 | |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.52808 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.84289 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.19137 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.43321 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN581 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.11379 | | | | 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 |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.85904 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.76821 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.11049 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.48395 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 99.97033 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.27652 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 18/06/2024 Spot Bond | | | | | 0.00000 | 99.85428 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.86185 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | | | 0.00000 | 101.75198 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 05/12/2026 Spot Bond | | | 4.22000 | 130.84740 | 4.22000 | 106.13567 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.22574 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN594 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.13410 | | | | 0.00 | 0 | |
| Total CLN594 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN594 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.22574 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 102.63838 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.12649 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 99.97307 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 99.97307 | | | | 0.00 | 0 | |
| Total CLN599 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 CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.34981 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.34981 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.19500 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 100.79393 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.50600 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.37808 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.15248 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.93045 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.22215 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 30/04/2023 Spot Bond | | | 9.32000 | 103.33991 | 9.32000 | 103.31419 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| 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 | |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.75057 | | | | 0.00 | 0 | |

| 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 CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.14486 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.01459 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.21407 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.11371 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.01739 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 96.46100 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.38946 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.47482 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.11046 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.65962 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.65739 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN622 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.61174 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 81.06500 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.72713 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 25/01/2023 Spot Bond | | | 5.95500 | 107.76466 | 5.95500 | 107.74747 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34539 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.72229 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 31/07/2034 Spot Bond | | | 12.25000 | 81.18810 | 12.25000 | 81.16188 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.25904 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | 9.02500 | 102.39261 | 9.02500 | 102.36805 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34376 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.24929 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/10/2034 Spot Bond | | | | | 0.00000 | 101.29324 | | | | 0.00 | 0 | |
| Total CLN633 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 CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.42571 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.37457 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.25380 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34214 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/02/2021 Spot Bond | | | | | 0.00000 | 100.32317 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.36708 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.37457 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.82665 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.25526 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.32511 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.67742 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.32736 | | | | 0.00 | 0 | |

| 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 CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34214 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.11688 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34214 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.27163 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34214 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.25686 | | | | 0.00 | 0 | |
| Total CLN653 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN653 | | | | | | | | | | 0.00 | 0 | |
| CLN653 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 96.76800 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.56010 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.30144 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.32554 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN659 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.34052 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.38953 | | | | 0.00 | 0 | |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN660 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/06/2023 Spot Bond | | | | | 0.00000 | 95.28200 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CLN661 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CLN662 On 20/12/2023 Spot Bond | | | | | 0.00000 | 91.24900 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2024 Spot Bond | | | | | 0.00000 | 88.76500 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 20/12/2023 Spot Bond | | | | | 0.00000 | 108.60500 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.19694 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.33979 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.41343 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 103.28298 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.59303 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.18788 | | | | 0.00 | 0 | |
| Total CLN670 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 CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.37997 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 09/03/2022 Spot Bond | | | | | 0.00000 | 99.98588 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 31/01/2025 Spot Bond | | | 4.75767 | 131.82050 | 4.75767 | 107.09460 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 31/01/2025 Spot Bond | | | 4.75767 | 131.82050 | 4.75767 | 107.09529 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 18/06/2021 Spot Bond | | | | | 0.00000 | 101.95040 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.38807 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.40965 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.15391 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.29351 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.11314 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.39509 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.01332 | | | | 0.00 | 0 | |

| 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 CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.30700 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.32239 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.41014 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.42920 | | | | 0.00 | 0 | |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | |
| CLN686 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.44958 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.43027 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.23838 | | | | 0.00 | 0 | |
| Total CLN689 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN689 | | | | | | | | | | 0.00 | 0 | |
| CLN689 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.20841 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 01/07/2021 Spot Bond | | | | | 0.00000 | 101.06301 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.17117 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.44758 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN694 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 91.58799 | | | | 0.00 | 0 | |
| Total CLN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN694 | | | | | | | | | | 0.00 | 0 | |
| CLN695 On 07/07/2021 Spot Bond | | | | | 0.00000 | 101.22152 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN696 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 91.24406 | | | | 0.00 | 0 | |
| Total CLN696 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN696 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 83.74862 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 82.15800 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.62212 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.10553 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.37995 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 86.66173 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN703 On 28/02/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 78.81255 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.41453 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 84.34129 | | | | 0.00 | 0 | |
| Total CLN705 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 CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 28/02/2035 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 85.73798 | | | | 0.00 | 0 | |
| Total CLN706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN706 | | | | | | | | | | 0.00 | 0 | |
| CLN706 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.42044 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 99.95799 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.19933 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 80.84459 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.63000 | 105.97066 | 7.63000 | 105.94897 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.33930 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.35500 | 115.00506 | 7.35500 | 114.98236 | | | | 0.00 | 0 | 13,000,000.00 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 13,000,000.00 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 13,000,000.00 |
| COJ07 On 23/03/2021 Spot Bond | | | 5.66500 | 107.64803 | 5.66500 | 107.63170 | | | | 0.00 | 0 | |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.42500 | 111.33522 | 9.42500 | 111.30721 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG01 On 09/06/2024 Spot Bond | | | 5.93500 | 116.62172 | 5.93500 | 116.60309 | | | | 0.00 | 0 | 50,200,000.00 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 50,200,000.00 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 50,200,000.00 |
| COT01 On 03/04/2023 Spot Bond | | | 6.59000 | 109.80929 | 6.59000 | 109.78983 | | | | 0.00 | 0 | |

| 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 COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 9.88500 | 106.06797 | 9.88500 | 106.04000 | | | | 0.00 | 0 | 100,000,00 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| COT03 On 05/06/2028 Spot Bond | | | 9.97500 | 99.72067 | 9.97500 | 99.69415 | | | | 0.00 | 0 | 8,200,000,00 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 8,200,000,00 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 8,200,000,00 |
| CPV01 On 30/06/2029 Spot Bond | | | 8.95500 | 8.95500 | 8.95500 | 110.11891 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 99.87864 | | | | 0.00 | 0 | |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.07151 | | | | 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 | 101.32546 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.42109 | | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 102.30012 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 99.85327 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| DENG9 On 11/09/2020 Spot Bond | | | | | 0.00000 | 99.95841 | | | | 0.00 | 0 | |
| Total DENG92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG92 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.21236 | | | | 0.00 | 0 | 200,000,00 |
| Total DENG93 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For DENG93 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| DENG9 On 27/09/2020 Spot Bond | | | | | 0.00000 | 101.13013 | | | | 0.00 | 0 | 300,000,00 |
| Total DENG94 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For DENG94 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| DENG9 On 11/12/2020 Spot Bond | | | | | 0.00000 | 99.95842 | | | | 0.00 | 0 | |
| Total DENG97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG97 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2021 Spot Bond | | | | | 0.00000 | 100.61028 | | | | 0.00 | 0 | |
| Total DENG98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG98 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.74242 | | | | 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 | 102.99768 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.24947 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.22891 | | | | 0.00 | 0 | 20,044,90 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 20,044,90 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 20,044,90 |
| DSY03 On 21/11/2024 Spot Bond | | | 8.72500 | 8.72500 | 8.72500 | 109.09456 | | | | 0.00 | 0 | |
| Total DSY03 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 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 | 100.80072 | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.73990 | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | 0.00 | 0 | |
| DSY05 On 10/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DSY05U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY05U | | | | | | | | | 0.00 | 0 | |
| DSY06 On 10/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DSY06U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY06U | | | | | | | | | 0.00 | 0 | |
| DSY07 On 23/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DSY07U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY07U | | | | | | | | | 0.00 | 0 | |
| DSY08 On 22/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total DSY08U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY08U | | | | | | | | | 0.00 | 0 | |
| DV2021 On 18/06/2021 Spot Bond | | | 5.70500 | 104.51271 | 5.70500 | 104.49664 | | | 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 | | | 6.09500 | 109.16104 | 6.09500 | 109.14324 | | 1,208,523,304,500.00 | | 198,281,100 | 101,954,90 |
| Total DV23 SPOT | | | | | | | | 1,208,523,304,500.00 | | 198,281,100 | 101,954,90 |
| Total For DV23 | | | | | | | | 1,208,523,304,500.00 | | 198,281,100 | 101,954,90 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 22.48689 | 100.00000 | 22.43740 | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 22.48689 | 100.00000 | 22.43740 | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 5.62500 | 113.12756 | 5.62500 | 113.11052 | | | 0.00 | 0 | |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.56730 | 9.69000 | 100.54145 | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.56730 | 9.69000 | 100.54145 | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.41000 | 93.60832 | 11.41000 | 93.58010 | | | 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 | 100.59079 | 10.10000 | 100.56387 | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.59079 | 10.10000 | 100.56387 | | | 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 | 99.90381 | | | 0.00 | 0 | |
| Total DVC031 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVC031 | | | | | | | | | 0.00 | 0 | |
| DVF20I On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.71888 | | | 0.00 | 0 | 200,000,00 |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For DVF20D | | | | | | | | | 0.00 | 0 | 200,000,00 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.11420 | | | 0.00 | 0 | |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.68719 | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | 0.00 | 0 | |
| DVF22I On 29/08/2022 Spot Bond | | | | | 0.00000 | 98.72401 | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | 0.00 | 0 | |
| DVF22C On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.98550 | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.31763 | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.35653 | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.71758 | | | 0.00 | 0 | |

| 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 DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.40067 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVF30 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 | 100.09746 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.10719 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.59161 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.55865 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 94.94379 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.58929 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.29047 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.30503 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.52500 | 109.19594 | 4.52500 | 109.18266 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ECN22 On 14/03/2022 Spot Bond | | | 5.16000 | 106.47072 | 5.16000 | 106.45598 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.06500 | 111.99656 | 6.06500 | 111.97838 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.48000 | 97.83968 | 5.48000 | 97.80822 | | | | 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 | | | 5.30000 | 86.29399 | 5.30000 | 86.26665 | | | | 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 | 128.90015 | 2.25000 | 128.86979 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.53000 | 132.26361 | 4.53000 | 132.22440 | | | | 0.00 | 0 | 750,000,00 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 750,000,00 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 750,000,00 |
| EL29 On 19/11/2029 Spot Bond | | | 4.55300 | 117.81044 | 4.55300 | 117.77543 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.60000 | 113.99846 | 4.60000 | 113.96446 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.14000 | 100.69447 | 5.14000 | 100.66293 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.27000 | 88.30029 | 5.27000 | 88.27237 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 128.90015 | 2.25000 | 128.86979 | | | | 0.00 | 0 | |
| Total EL36/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 EL36/I2038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 146.11797 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 143.79137 | | | | 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 | 110.29754 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 109.30960 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 110.06717 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 108.39036 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.63746 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 5.36500 | 102.57803 | 5.36500 | 102.56328 | | | | 0.00 | 0 | 10,300,000,00 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 10,300,000,00 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 10,300,000,00 |
| EMM03 On 04/05/2024 Spot Bond | | | 9.04500 | 106.53971 | 9.04500 | 106.51411 | | | | 0.00 | 0 | 18,100,000,00 |

| 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 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 | | | 11.17500 | 11.17500 | 11.17500 | 96.86769 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 101.46424 | | | | 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 | | | 9.12500 | 9.12500 | 9.12500 | 104.55388 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.12500 | 9.12500 | 9.12500 | 105.65657 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.75500 | 11.75500 | 11.75500 | 80.98419 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.59500 | 10.59500 | 10.59500 | 102.61863 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.75500 | 11.75500 | 11.75500 | 97.24513 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.28466 | | | | 0.00 | 0 | |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.15531 | | | | 0.00 | 0 | |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 99.96750 | | | | 0.00 | 0 | |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | |
| ENX03 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ENX04 On 01/05/2022 Spot Bond | | | | | 0.00000 | 101.25957 | | | | 0.00 | 0 | |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | |
| ENX07 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.54217 | | | | 0.00 | 0 | |
| Total ENX07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX07 | | | | | | | | | | 0.00 | 0 | |
| ENX08 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.23943 | | | | 0.00 | 0 | |
| Total ENX08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX08 | | | | | | | | | | 0.00 | 0 | |
| ENX09 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.35252 | | | | 0.00 | 0 | |
| Total ENX09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX09 | | | | | | | | | | 0.00 | 0 | |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 100.60605 | | | | 0.00 | 0 | |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.35384 | | | | 0.00 | 0 | |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.05801 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.01303 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.01344 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 99.91581 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 99.91845 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.46470 | | | | 0.00 | 0 | |
| Total EPF020 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 EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.09056 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF041 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 | |
| EPF051 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 | |
| EPF081 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 | |
| EPF091 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 | |
| EPF101 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 | |
| EPF111 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total EPF11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF11U | | | | | | | | | | 0.00 | 0 | |
| EPF121 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 | |
| EPF131 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 | |
| EPF141 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 | |
| EPFC41 On 07/11/2020 Spot Bond | | | | | 0.00000 | 100.42118 | | | | 0.00 | 0 | |
| Total EPFC45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC45 | | | | | | | | | | 0.00 | 0 | |
| EPFC41 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.92739 | | | | 0.00 | 0 | |

| 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 EPFC46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | | 0.00 | 0 | |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.39280 | | | | 0.00 | 0 | |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | |
| EQS11 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 | |
| EQT00 On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.02122 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.02323 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.85783 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT02 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 | |
| ERS3B On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.31398 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.29902 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.33786 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.30201 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|---------------------|------------|
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.31693 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.29428 | | | | 0.00 | 0 | |
| Total ERSA26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA26 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.28708 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.33184 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 5.60500 | 110.88446 | 5.60500 | 110.86781 | | | 2,353,015,432,500.00 | 419,806,500 | 2,015,900,00 | |
| Total ES23 SPOT | | | | | | | | | 2,353,015,432,500.00 | 419,806,500 | 2,015,900,00 | |
| Total For ES23 | | | | | | | | | 2,353,015,432,500.00 | 419,806,500 | 2,015,900,00 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.22722 | 10.00000 | 101.20039 | | | 0.00 | 0 | | |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | | |
| ES26 On 02/04/2026 Spot Bond | | | 8.25500 | 101.64513 | 8.25500 | 101.62266 | | | 5,757,159,999,500.00 | 697,414,900 | 6,041,094,40 | |
| Total ES26 SPOT | | | | | | | | | 5,757,159,999,500.00 | 697,414,900 | 6,041,094,40 | |
| Total For ES26 | | | | | | | | | 5,757,159,999,500.00 | 697,414,900 | 6,041,094,40 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.42336 | 7.85000 | 103.40160 | | | 0.00 | 0 | | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | | |
| ES33 On 15/09/2033 Spot Bond | | | 11.72000 | 72.05061 | 11.61000 | 72.60642 | | | 13,913,318,304,000.00 | 1,187,143,200 | 3,449,038,00 | |
| Total ES33 SPOT | | | | | | | | | 13,913,318,304,000.00 | 1,187,143,200 | 3,449,038,00 | |
| Total For ES33 | | | | | | | | | 13,913,318,304,000.00 | 1,187,143,200 | 3,449,038,00 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 99.88002 | 7.50000 | 99.86004 | | | 0.00 | 0 | | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | | |
| ES42 On 25/04/2042 Spot Bond | | | 12.03000 | 76.16097 | 12.03000 | 76.13666 | | | 8,891,606,382,000.00 | 739,119,400 | 2,725,913,50 | |
| Total ES42 SPOT | | | | | | | | | 8,891,606,382,000.00 | 739,119,400 | 2,725,913,50 | |
| Total For ES42 | | | | | | | | | 8,891,606,382,000.00 | 739,119,400 | 2,725,913,50 | |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.16499 | 8.50000 | 103.14153 | | | 0.00 | 0 | | |
| Total ES42/R214 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 ES42/R214 | | | | | | | | | | 0.00 | 0 | |
| ESF01U 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 | |
| ESF02U 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 | |
| ESFR03 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.80515 | | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 99.91844 | | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 99.24614 | | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.31483 | | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 11.89970 | 100.00000 | 11.87087 | | | | 0.00 | 0 | |
| Total FFA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FFA1U | | | | | | | | | | 0.00 | 0 | |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 19.21988 | 100.00000 | 19.17332 | | | | 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 | |

| 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 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 | |
| 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 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.49459 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.26834 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.30824 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.32312 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.66083 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FIFC35 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.37613 | | | | 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 | 100.63075 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 5.48500 | 5.48500 | 5.48500 | 105.85854 | | | | 0.00 | 0 | |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 103.82235 | | | | 0.00 | 0 | 3,900,000,00 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 3,900,000,00 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 3,900,000,00 |
| 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 | 102.66326 | | | | 0.00 | 0 | |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | |
| FRB19 On 14/04/2021 Spot Bond | | | 6.42500 | 108.38293 | 6.42500 | 108.36421 | | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 102.51606 | | | | 0.00 | 0 | |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 102.98530 | | | | 0.00 | 0 | |
| Total FRB21 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 FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 104.41802 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.95368 | | | | 0.00 | 0 | 500,000,00 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.39589 | | | | 0.00 | 0 | 18,796,40 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 18,796,40 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 18,796,40 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 100.45380 | | | | 0.00 | 0 | |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 95.95579 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 8.82500 | 108.74029 | 8.82500 | 108.71463 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 1.47000 | 166.74762 | 1.47000 | 166.71185 | | | | 0.00 | 0 | 40,000,00 |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.07000 | 3.07000 | 3.07000 | 302.53855 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.55000 | 3.55000 | 3.55000 | 138.51008 | | | | 0.00 | 0 | 200,400,00 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 200,400,00 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 200,400,00 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.61500 | 179.09993 | 4.61500 | 179.04631 | | | | 0.00 | 0 | 420,000,00 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.55000 | 4.55000 | 4.55000 | 96.71729 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.55000 | 5.55000 | 5.55000 | 191.47984 | | | | 0.00 | 0 | 4,200,00 |

| 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 FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 4,200,00 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 4,200,00 |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.57000 | 82.72123 | 5.57000 | 82.69437 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.51500 | 82.96703 | 5.51500 | 82.94027 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 30/11/2020 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 99.02410 | | | | 0.00 | 0 | |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 5.71000 | 5.71000 | 5.71000 | 79.21009 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 5.80000 | 5.80000 | 5.80000 | 78.42502 | | | | 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 | | | 4.40000 | 4.40000 | 4.40000 | 133.73377 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC17 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |
| FRC18 On 06/08/2023 Spot Bond | | | | | 0.00000 | 80.19416 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC19 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC207 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 | |
| FRC208 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 | |
| FRC209 On 07/10/2020 Spot Bond | | | | | 0.00000 | 101.61092 | | | | 0.00 | 0 | |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | |
| FRC213 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 | |
| FRC221 On 31/01/2022 Spot Bond | | | 2.11000 | 165.30356 | 2.11000 | 165.26525 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC233 On 31/01/2022 Spot Bond | | | 2.97000 | 163.39001 | 2.97000 | 163.34839 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC234 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.34181 | | | | 0.00 | 0 | |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | |
| FRC237 On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.77138 | | | | 0.00 | 0 | |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | |
| FRC239 On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.91767 | | | | 0.00 | 0 | |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | |
| FRC240 On 19/10/2020 Spot Bond | | | | | 0.00000 | 100.13386 | | | | 0.00 | 0 | |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | |
| FRC243 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.27010 | | | | 0.00 | 0 | |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.24320 | | | | 0.00 | 0 | |
| Total FRC245 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 FRC245 | | | | | | | | | | 0.00 | 0 | |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.71744 | | | | 0.00 | 0 | |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | |
| FRC246 On 19/10/2020 Spot Bond | | | | | 0.00000 | 99.89355 | | | | 0.00 | 0 | |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | |
| FRC249 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.71068 | | | | 0.00 | 0 | |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | |
| FRC250 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.48708 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC251 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.39291 | | | | 0.00 | 0 | |
| 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 | 102.83153 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC256 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.94188 | | | | 0.00 | 0 | |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | |
| FRC261 On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.84981 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC265 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.90254 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC267 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.66718 | | | | 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 | 101.02274 | | | | 0.00 | 0 | |

| 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 FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC272 On 02/05/2028 Spot Bond | | | 9.80000 | 103.43757 | 9.80000 | 103.41069 | | | | 0.00 | 0 | |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | |
| FRC274 On 12/12/2020 Spot Bond | | | | | 0.00000 | 99.95899 | | | | 0.00 | 0 | |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | |
| FRC275 On 12/12/2020 Spot Bond | | | | | 0.00000 | 99.95883 | | | | 0.00 | 0 | |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | |
| FRC276 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.05268 | | | | 0.00 | 0 | |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | |
| FRC277 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.25630 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC279 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.43218 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC280 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 106.65502 | | | | 0.00 | 0 | 380,000,00 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 380,000,00 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 380,000,00 |
| FRC282 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.19478 | | | | 0.00 | 0 | |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | |
| FRC283 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.57321 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.33186 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC285 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 104.83020 | | | | 0.00 | 0 | 330,000,00 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 330,000,00 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 330,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.25516 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.41870 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.83800 | | | | 0.00 | 0 | |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 101.83233 | | | | 0.00 | 0 | |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.74434 | | | | 0.00 | 0 | |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.73073 | | | | 0.00 | 0 | |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.37348 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.38026 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.10759 | | | | 0.00 | 0 | 1,000,000,00 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| FRC29(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.64533 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.75988 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.90406 | | | | 0.00 | 0 | 200,000,00 |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| FRC30: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.51115 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.14501 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 28/12/2020 Spot Bond | | | | | 0.00000 | 101.00407 | | | | 0.00 | 0 | 400,000,00 |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| FRC30: On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.61677 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.16072 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.36943 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.22954 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.40651 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.01000 | | | | 0.00 | 0 | |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.16000 | | | | 0.00 | 0 | 800,000,00 |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| FRC31: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.53874 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 109.47000 | | | | 0.00 | 0 | |

| 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 FRC314 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | |
| FRC314 On 13/10/2026 Spot Bond | | | | | 0.00000 | 93.49425 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.49431 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.65580 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC317 On 20/12/2024 Spot Bond | | | | | 0.00000 | 98.65568 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC318 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.53862 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC319 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 | |
| FRC320 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.76827 | | | | 0.00 | 0 | |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | |
| FRC321 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.57280 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.42130 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.05221 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.53879 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC327 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.02503 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.16745 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.48818 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.86419 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC331 On 02/02/2021 Spot Bond | | | | | 0.00000 | 100.58371 | | | | 0.00 | 0 | |
| Total FRC331 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC331 | | | | | | | | | | 0.00 | 0 | |
| FRC332 On 02/02/2021 Spot Bond | | | | | 0.00000 | 100.58371 | | | | 0.00 | 0 | |
| Total FRC332 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC332 | | | | | | | | | | 0.00 | 0 | |
| FRC333 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.01197 | | | | 0.00 | 0 | |
| Total FRC333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC333 | | | | | | | | | | 0.00 | 0 | |
| FRC334 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.13206 | | | | 0.00 | 0 | |
| Total FRC334 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC334 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 13/09/2021 Spot Bond | | | | | 0.00000 | 103.57735 | | | | 0.00 | 0 | 1,000,000.00 |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| FRC336 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.89659 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 09/06/2021 Spot Bond | | | | | 0.00000 | 99.98546 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC338 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.01318 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.01318 | | | | 0.00 | 0 | |
| Total FRC339 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 FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.25956 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.81150 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.28230 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.89828 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.57644 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.54501 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 2.75000 | 2.75000 | 2.75000 | 163.83583 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 2.69000 | 2.69000 | 2.69000 | 163.96911 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 2.67000 | 2.67000 | 2.67000 | 164.01357 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRD17 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 | |
| FRD19 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 | |
| FRD20 On 09/05/2022 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 FRD20U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRD20U | | | | | | | | | | 0.00 | 0 | |
| FRD231 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 | |
| FRD241 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 | |
| FRD261 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 | |
| FRD271 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 | |
| FRD281 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 | |
| FRD291 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 | |
| FRD301 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 | |
| FRD331 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 | |
| FRD361 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 | |
| FRD371 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 | | | 5.78500 | 82.50652 | 5.78500 | 82.47910 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRI38 On 31/01/2038 Spot Bond | | | 5.20000 | 98.41067 | 5.20000 | 98.37975 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.60144 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.09698 | | | | 0.00 | 0 | 24,573,80 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 24,573,80 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 24,573,80 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.67477 | | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.04887 | | | | 0.00 | 0 | |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.60017 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.86213 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.04330 | | | | 0.00 | 0 | 7,500,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 7,500,000,00 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 7,500,000,00 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.56735 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.93336 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.61457 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRS01U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS01U 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 FRS01U | | | | | | | | | | 0.00 | 0 | |
| FRS02l 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 | |
| FRS10 On 15/01/2024 Spot Bond | | | 4.70300 | 4.70300 | 4.70300 | 110.16769 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.12000 | 5.12000 | 5.12000 | 99.43051 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.05253 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.68796 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.26000 | 97.63133 | 5.26000 | 97.60048 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 07/12/2033 Spot Bond | | | 5.17000 | 198.99444 | 5.17000 | 198.93189 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.40000 | 95.84175 | 5.40000 | 95.81112 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 07/12/2033 Spot Bond | | | 5.20000 | 5.20000 | 5.20000 | 198.33083 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2025 Spot Bond | | | 3.95000 | 136.27676 | 3.95000 | 136.23846 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 3.70500 | 120.48026 | 3.70500 | 120.44718 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.40000 | 95.84175 | 5.40000 | 95.81112 | | | | 0.00 | 0 | |

| 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 FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.32000 | 196.01099 | 5.32000 | 195.94861 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.37000 | 195.02866 | 5.37000 | 194.96636 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 3.48000 | 173.26987 | 3.48000 | 138.91207 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.40000 | 194.44218 | 5.40000 | 194.37989 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.40000 | 95.84175 | 5.40000 | 95.81112 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS125 On 31/03/2028 Spot Bond | | | 5.08000 | 173.69040 | 5.08000 | 173.63625 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 6.15000 | 86.90771 | 6.15000 | 86.87821 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS128 On 31/03/2028 Spot Bond | | | 4.97000 | 174.95285 | 4.97000 | 174.89883 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS130 On 31/03/2028 Spot Bond | | | 5.03000 | 174.26293 | 5.03000 | 174.20884 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 07/12/2033 Spot Bond | | | 5.91000 | 184.79534 | 5.91000 | 184.73365 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS133 On 31/01/2038 Spot Bond | | | 6.08000 | 87.69712 | 6.08000 | 87.66753 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS135 On 31/01/2038 Spot Bond | | | 5.40000 | 5.40000 | 5.40000 | 95.81112 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/01/2038 Spot Bond | | | 5.40000 | 95.84175 | 5.40000 | 95.81112 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 31/03/2028 Spot Bond | | | 4.84000 | 176.45850 | 4.84000 | 176.40464 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 07/12/2033 Spot Bond | | | 5.68000 | 189.07126 | 5.68000 | 189.00932 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.97000 | 174.95285 | 4.97000 | 174.89883 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.97000 | 174.95285 | 4.97000 | 174.89883 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/03/2028 Spot Bond | | | 5.26000 | 171.64717 | 5.26000 | 171.59286 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2025 Spot Bond | | | 4.25000 | 134.60166 | 4.25000 | 134.56275 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/01/2022 Spot Bond | | | 1.81000 | 165.97831 | 1.81000 | 165.94119 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 5.32000 | 170.97228 | 5.32000 | 170.91790 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/03/2028 Spot Bond | | | 5.36000 | 170.52406 | 5.36000 | 170.46964 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/01/2025 Spot Bond | | | 4.22000 | 134.76810 | 4.22000 | 134.72926 | | | | 0.00 | 0 | |
| Total FRS151 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 FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 4.83500 | 176.51672 | 4.83500 | 176.46285 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 5.37000 | 5.37000 | 5.37000 | 170.35778 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 20/06/2022 Spot Bond | | | | | 0.00000 | 14.26309 | | | | 0.00 | 0 | |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | |
| FRS158 On 06/06/2023 Spot Bond | | | | | 0.00000 | 15.69347 | | | | 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 | |
| FRS160 On 06/06/2024 Spot Bond | | | | | 0.00000 | 17.42605 | | | | 0.00 | 0 | |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | |
| FRS160 On 06/06/2025 Spot Bond | | | | | 0.00000 | 19.92046 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS161 On 01/08/2022 Spot Bond | | | | | 0.00000 | 13.00367 | | | | 0.00 | 0 | |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | |
| FRS167 On 01/08/2021 Spot Bond | | | | | 0.00000 | 12.15224 | | | | 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 | | | | 0.00 | 0 | |
| Total FRS16U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS16U | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 01/08/2022 Spot Bond | | | | | 0.00000 | 7.07771 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.85484 | | | | 0.00 | 8,000,000,000 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 8,000,000,000 | 2,000,000,000 |
| Total For FRS171 | | | | | | | | | | 0.00 | 8,000,000,000 | 2,000,000,000 |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.93568 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS172 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 | |
| FRS173 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 | |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS176 On 19/07/2024 Spot Bond | | | | | 0.00000 | 16.51881 | | | | 0.00 | 0 | |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | |
| FRS177 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.33861 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.25596 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 04/10/2021 Spot Bond | | | | | 0.00000 | 131.31789 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS183 On 16/11/2023 Spot Bond | | | | | 0.00000 | 147.81283 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 141.85584 | | | | 0.00 | 0 | 18,577,300 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 18,577,300 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 18,577,300 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 159.44441 | | | | 0.00 | 0 | 97,173,800 |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | 97,173,800 |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 97,173,800 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| FRS188 On 23/01/2024 Spot Bond | | | | | 0.00000 | 129.01442 | | | | 0.00 | 0 | 32,195,20 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 32,195,20 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 32,195,20 |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 21.57174 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.48291 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.55216 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.40369 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.19106 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS202 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 | |
| FRS204 On 11/09/2020 Spot Bond | | | | | 0.00000 | 99.95074 | | | | 0.00 | 0 | |
| Total FRS204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS204 | | | | | | | | | | 0.00 | 0 | |
| FRS205 On 15/03/2021 Spot Bond | | | | | 0.00000 | 107.62137 | | | | 0.00 | 0 | |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.92841 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS207 On 16/11/2020 Spot Bond | | | | | 0.00000 | 118.97210 | | | | 0.00 | 0 | |
| Total FRS207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS207 | | | | | | | | | | 0.00 | 0 | |
| FRS208 On 16/11/2020 Spot Bond | | | | | 0.00000 | 135.01856 | | | | 0.00 | 0 | |
| Total FRS208 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 FRS208 | | | | | | | | | | 0.00 | 0 | |
| FRS208 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.29441 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS211 On 20/12/2020 Spot Bond | | | | | 0.00000 | 136.57019 | | | | 0.00 | 0 | |
| Total FRS211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS211 | | | | | | | | | | 0.00 | 0 | |
| FRS214 On 04/09/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS212 | | | | | | | | | | 0.00 | 0 | |
| FRS215 On 03/09/2021 Spot Bond | | | | | 0.00000 | 124.44226 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS216 On 04/03/2021 Spot Bond | | | | | 0.00000 | 105.44079 | | | | 0.00 | 0 | |
| Total FRS214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS214 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| FRS218 On 08/06/2025 Spot Bond | | | | | | | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 107.29341 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.11220 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 106.60376 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 06/07/2022 Spot Bond | | | | | 0.00000 | 101.88565 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 14/07/2025 Spot Bond | | | | | 0.00000 | 107.83898 | | | | 0.00 | 0 | |

| 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 FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 106.63869 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.91428 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 28/07/2025 Spot Bond | | | | | 0.00000 | 106.72126 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 31/07/2022 Spot Bond | | | | | 0.00000 | 101.05978 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 07/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 106.43616 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS228 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS229 | | | | | | | | | | 0.00 | 0 | |
| FRS229 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.39091 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS230 On 18/08/2025 Spot Bond | | | | | 0.00000 | 97.97520 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.18987 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS232 On 25/08/2025 Spot Bond | | | | | 0.00000 | 98.55998 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS233 On 28/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRS235 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS236 On 04/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 6,105,146,50 |
| Total FRS236 SPOT | | | | | | | | | | 0.00 | 0 | 6,105,146,50 |
| Total For FRS236 | | | | | | | | | | 0.00 | 0 | 6,105,146,50 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.56000 | 2.56000 | 2.56000 | 307.12288 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.45000 | 308.19713 | 2.45000 | 308.12276 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 3.17000 | 3.17000 | 3.17000 | 301.64949 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.60000 | 166.45290 | 1.60000 | 166.41661 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 100.68694 | | | | 0.00 | 0 | |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.30000 | 167.13411 | 1.30000 | 167.09902 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.55010 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.10000 | 91.22171 | 5.10000 | 91.19329 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.69000 | 67.42472 | 4.69000 | 98.40205 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 3.37000 | 3.37000 | 3.37000 | 139.54646 | | | | 0.00 | 0 | |
| Total FRS85 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 FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 137.93813 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.36000 | 3.36000 | 3.36000 | 299.96907 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX20 On 01/10/2020 Spot Bond | | | 3.95500 | 104.12678 | 3.95500 | 104.11553 | | | | 0.00 | 0 | |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 5.08500 | 5.08500 | 5.08500 | 106.30089 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 6.22000 | 119.34927 | 6.22000 | 119.32929 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 6.42500 | 114.91411 | 6.42500 | 114.89437 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.05500 | 116.05963 | 7.05500 | 116.03764 | | | 15,027,150,000,000.00 | 2,130,000,000 | 2,630,000,000 | |
| Total FRX26 SPOT | | | | | | | | | 15,027,150,000,000.00 | 2,130,000,000 | 2,630,000,000 | |
| Total For FRX26 | | | | | | | | | 15,027,150,000,000.00 | 2,130,000,000 | 2,630,000,000 | |
| FRX27 On 07/03/2027 Spot Bond | | | 7.17500 | 115.49109 | 7.17500 | 115.46860 | | | 0.00 | 0 | | |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | | |
| FRX28 On 26/07/2028 Spot Bond | | | 7.63500 | 115.73039 | 7.63500 | 115.70683 | | | 0.00 | 0 | | |
| Total FRX28 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For FRX28 | | | | | | | | | 0.00 | 0 | | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.47500 | 109.18714 | 8.47500 | 109.16252 | | | 1,610,250,000,000.00 | 190,000,000 | 190,000,000 | |
| Total FRX30 SPOT | | | | | | | | | 1,610,250,000,000.00 | 190,000,000 | 190,000,000 | |
| Total For FRX30 | | | | | | | | | 1,610,250,000,000.00 | 190,000,000 | 190,000,000 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.08500 | 103.24338 | 9.08500 | 103.21846 | | | 2,752,755,000,000.00 | 303,000,000 | 303,000,000 | |
| Total FRX31 SPOT | | | | | | | | | 2,752,755,000,000.00 | 303,000,000 | 303,000,000 | |
| Total For FRX31 | | | | | | | | | 2,752,755,000,000.00 | 303,000,000 | 303,000,000 | |
| FRX32 On 31/03/2032 Spot Bond | | | 9.28500 | 113.28575 | 9.28500 | 113.25766 | | | 0.00 | 0 | | |

| 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 FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 11.13000 | 77.05511 | 11.13000 | 77.03231 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 99.71684 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.75526 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.25191 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS6C1l 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 | |
| FS6D1l 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 | |
| FS6E1l On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS6E1U 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 FS6E1U | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.22457 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.23900 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.24776 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.25033 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.69793 | | | | 0.00 | 0 | |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 100.30661 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.93757 | | | | 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 | |
| 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 | 100.18006 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 98.11845 | | | | 0.00 | 0 | |

| 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 GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.18682 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.19882 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.28096 | | | | 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 | |
| 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| 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 | |
| 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 | | | 4.15000 | 104.68983 | 4.15000 | 104.65980 | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.99082 | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.45925 | | | 0.00 | 0 | 2,900,000,00 |
| Total GRT11 SPOT | | | | | | | | | 0.00 | 0 | 2,900,000,00 |

| 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 GRT11 | | | | | | | | | | 0.00 | 0 | 2,900,000,00 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.60659 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 101.06081 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 5.65500 | 116.64275 | 5.65500 | 116.62498 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 99.91762 | | | | 0.00 | 0 | |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 102.05299 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 8.77500 | 107.25759 | 8.77500 | 107.23242 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.82690 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 102.07204 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 98.57574 | | | | 0.00 | 0 | 2,000,000,00 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.34076 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.85630 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.30272 | | | | 0.00 | 0 | |

| 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 GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 99.97586 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 99.97474 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 96.20146 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.14553 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 99.45529 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 97.71950 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 98.13939 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 98.54839 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 101.08239 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.59372 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.00794 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.43906 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.26427 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT43 On 24/03/2025 Spot Bond | | | | | 0.00000 | 101.15192 | | | | 0.00 | 0 | |
| Total GRT43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT43 | | | | | | | | | | 0.00 | 0 | |
| GRT44 On 24/03/2027 Spot Bond | | | | | 0.00000 | 101.19352 | | | | 0.00 | 0 | |
| Total GRT44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT44 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 101.27840 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 101.21625 | | | | 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 | |
| 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 | 100.18672 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.09575 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.72586 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.25249 | | | | 0.00 | 0 | |
| Total H10T4 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 H10T4 | | | | | | | | | | 0.00 | 0 | |
| 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 | 100.10917 | | | | 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 | |
| Total HIL03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HIL03U | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.07390 | | | | 0.00 | 0 | |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 98.99174 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.28266 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.01371 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.22027 | | | | 0.00 | 0 | |

| 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 HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.06251 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 99.95587 | | | | 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 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 101.15310 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.08610 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.06703 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.02000 | 303.06205 | 3.02000 | 302.98428 | | | 1,298,600,000,000.00 | | 430,000,000 | 430,000,000 |
| Total HWAY23 SPOT | | | | | | | | | 1,298,600,000,000.00 | | 430,000,000 | 430,000,000 |
| Total For HWAY23 | | | | | | | | | 1,298,600,000,000.00 | | 430,000,000 | 430,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 3.26000 | 3.26000 | 3.26000 | 306.32369 | | | 0.00 | | 0 | |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For HWAY24 | | | | | | | | | 0.00 | | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.09500 | 107.42991 | 10.09500 | 101.97540 | | | 0.00 | | 0 | |
| Total HWAY30 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For HWAY30 | | | | | | | | | 0.00 | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-------------|------------------------|------------------------|
| HWAY3 On 28/02/2033 Spot Bond | | | 5.11500 | 73.87254 | 5.11500 | 91.39875 | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.67000 | 84.53652 | 11.67000 | 84.51047 | | 4,593,312,000,000.00 | | 393,600,000 | 4,743,600,000 |
| Total HWAY34 SPOT | | | | | | | | 4,593,312,000,000.00 | | 393,600,000 | 4,743,600,000 |
| Total For HWAY34 | | | | | | | | 4,593,312,000,000.00 | | 393,600,000 | 4,743,600,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.10352 | 100.00000 | 10.08128 | | 0.00 | | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For HWAY34/R208 | | | | | | | | 0.00 | | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.71000 | 83.83390 | 11.71000 | 83.80798 | | 2,113,655,000,000.00 | | 180,500,000 | 5,200,500,000 |
| Total HWAY35 SPOT | | | | | | | | 2,113,655,000,000.00 | | 180,500,000 | 5,200,500,000 |
| Total For HWAY35 | | | | | | | | 2,113,655,000,000.00 | | 180,500,000 | 5,200,500,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.10287 | 100.00000 | 10.08063 | | 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 | 101.05580 | | 0.00 | | 0 | 25,000,000,000 |
| Total HWF11 SPOT | | | | | | | | 0.00 | | 0 | 25,000,000,000 |
| Total For HWF11 | | | | | | | | 0.00 | | 0 | 25,000,000,000 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.83368 | | 0.00 | | 0 | 10,000,000,000 |
| Total HWF12 SPOT | | | | | | | | 0.00 | | 0 | 10,000,000,000 |
| Total For HWF12 | | | | | | | | 0.00 | | 0 | 10,000,000,000 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.14705 | | 0.00 | | 0 | |
| Total HWF13 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For HWF13 | | | | | | | | 0.00 | | 0 | |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | 0.00 | | 0 | |
| Total HWY023/R197 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For HWY023/R197 | | | | | | | | 0.00 | | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.75000 | 143.22047 | 2.80000 | 142.88740 | | 685,030,141,675,000.00 | | 249,101,869,700 | 346,012,489,300 |
| Total I2025 SPOT | | | | | | | | 685,030,141,675,000.00 | | 249,101,869,700 | 346,012,489,300 |
| Total For I2025 | | | | | | | | 685,030,141,675,000.00 | | 249,101,869,700 | 346,012,489,300 |
| I2029 On 31/03/2029 Spot Bond | | | 3.68000 | 103.39575 | 3.68000 | 103.36738 | | 54,566,975,968,000.00 | | 14,827,982,600 | 172,542,741,300 |
| Total I2029 SPOT | | | | | | | | 54,566,975,968,000.00 | | 14,827,982,600 | 172,542,741,300 |
| Total For I2029 | | | | | | | | 54,566,975,968,000.00 | | 14,827,982,600 | 172,542,741,300 |
| I2033 On 28/02/2033 Spot Bond | | | 4.28500 | 96.71694 | 4.28500 | 96.68872 | | 813,749,805,404,000.00 | | 423,278,834,400 | 155,909,668,800 |
| Total I2033 SPOT | | | | | | | | 813,749,805,404,000.00 | | 423,278,834,400 | 155,909,668,800 |

| 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 I2033 | | | | | | | | | 13,749,805,404,000.00 | 423,278,834,400 | 155,909,668,80 |
| I2038 On 31/01/2038 Spot Bond | | | 4.53000 | 107.64439 | 4.50000 | 108.04969 | | | 046,161,388,214,000.00 | 230,940,703,800 | 213,669,495,80 |
| Total I2038 SPOT | | | | | | | | | 16,161,388,214,000.00 | 230,940,703,800 | 213,669,495,80 |
| Total For I2038 | | | | | | | | | 16,161,388,214,000.00 | 230,940,703,800 | 213,669,495,80 |
| I2046 On 31/03/2046 Spot Bond | | | 4.57000 | 97.39443 | 4.57000 | 97.36539 | | | 630,729,910,946,000.00 | 138,015,297,800 | 152,744,698,90 |
| Total I2046 SPOT | | | | | | | | | 10,729,910,946,000.00 | 138,015,297,800 | 152,744,698,90 |
| Total For I2046 | | | | | | | | | 10,729,910,946,000.00 | 138,015,297,800 | 152,744,698,90 |
| I2050 On 31/12/2050 Spot Bond | | | 4.53500 | 98.89532 | 4.51500 | 99.23368 | | | 276,505,532,099,000.00 | 60,971,451,400 | 177,923,146,40 |
| Total I2050 SPOT | | | | | | | | | 6,505,532,099,000.00 | 60,971,451,400 | 177,923,146,40 |
| Total For I2050 | | | | | | | | | 6,505,532,099,000.00 | 60,971,451,400 | 177,923,146,40 |
| 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 | |
| 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 | |

| 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 IBL02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL02U | | | | | | | | | | 0.00 | 0 | |
| IBL101 On 24/05/2022 Spot Bond | | | 5.47000 | 5.47000 | 5.47000 | 108.43085 | | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.14683 | | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 3.02000 | 303.06205 | 3.02000 | 302.98428 | | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.06505 | | | | 0.00 | 0 | |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.22950 | | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.45592 | | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.24071 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.29325 | | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.83494 | | | | 0.00 | 0 | |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.70130 | | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.33270 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.86608 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.26856 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.89162 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.38536 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 99.83085 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.79342 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.21397 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.19978 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.40667 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.35352 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL140 On 14/02/2021 Spot Bond | | | | | 0.00000 | 100.30554 | | | | 0.00 | 0 | |
| Total IBL140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL140 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.24132 | | | | 0.00 | 0 | |
| Total IBL141 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 IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.24001 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 99.96474 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.25096 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 101.11381 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.16527 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.17285 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 100.25363 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 1.33000 | 1.33000 | 1.33000 | 167.03061 | | | | 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 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 6.11500 | 113.29450 | 6.11500 | 113.27595 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.95173 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.45000 | 166.79303 | 1.45000 | 166.75733 | | | | 0.00 | 0 | |

| 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 IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.36508 | | | | 0.00 | 0 | |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 5.95500 | 111.23033 | 5.95500 | 111.21259 | | | | 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 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.78730 | | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 5.39500 | 106.44335 | 5.39500 | 106.42796 | | | | 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 | 64.22400 | 100.00000 | 64.08264 | | | | 0.00 | 0 | |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.20546 | | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 100.65351 | | | | 0.00 | 0 | |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.50504 | | | | 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 | 9.71066 | 100.00000 | 9.68929 | | | | 0.00 | 0 | |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IDCG03 On 22/10/2020 Spot Bond | | | 5.35500 | 103.51695 | 5.35500 | 103.50186 | | | | 0.00 | 0 | 400,000,00 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| IDCG06 On 24/11/2024 Spot Bond | | | 7.97500 | 108.31624 | 7.97500 | 108.29323 | | | | 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 | 100.45928 | | | | 0.00 | 0 | |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.07500 | 110.92393 | 10.07500 | 111.11491 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.01390 | | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.59500 | 113.28181 | 8.59500 | 113.25577 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.61879 | | | | 0.00 | 0 | |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.04494 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.35240 | | | | 0.00 | 0 | |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 98.94433 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.44288 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.41041 | | | | 0.00 | 0 | |
| Total IDCG17 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 IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 99.92409 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 98.03830 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG20 On 18/12/2020 Spot Bond | | | | | 0.00000 | 99.88134 | | | | 0.00 | 0 | |
| Total IDCG20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG20 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 99.87318 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 98.00046 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.66084 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.31637 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IDCP10 On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IDCP10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP10 | | | | | | | | | | 0.00 | 0 | |
| IDCP11 On 05/04/2025 Spot Bond | | | 100.00000 | 8.71726 | 100.00000 | 8.69796 | | | | 0.00 | 0 | |
| Total IDCP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP11 | | | | | | | | | | 0.00 | 0 | |
| IDCP12 On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IDCP12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP12 | | | | | | | | | | 0.00 | 0 | |
| IDCP13 On 08/09/2027 Spot Bond | | | 100.00000 | 4.37260 | 100.00000 | 2.44670 | | | | 0.00 | 0 | 200,000,000.00 |
| Total IDCP13 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000.00 |
| Total For IDCP13 | | | | | | | | | | 0.00 | 0 | 200,000,000.00 |
| IFC01 On 10/12/2024 Spot Bond | | | 7.47500 | 106.61202 | 7.47500 | 106.59064 | | | | 0.00 | 0 | |

| 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 IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 5.21000 | 105.59423 | 5.21000 | 105.57939 | | | | 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 | |
| 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 | |

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

| 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 IN421U | | | | | | | | | | 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 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 100.10494 | | | | 0.00 | 0 | |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.63662 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.44884 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 92.25843 | | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.90123 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 101.26522 | | | | 0.00 | 0 | |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.17654 | | | | 0.00 | 0 | |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | |
| INLV04 On 11/02/2021 Spot Bond | | | 6.65500 | 103.46109 | 6.65500 | 103.44275 | | | | 0.00 | 0 | |

| 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 INLV04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.92943 | | | | 0.00 | 0 | 509,255,60 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 509,255,60 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 509,255,60 |
| IPC31U On 06/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPC31U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPC31U | | | | | | | | | | 0.00 | 0 | |
| IPC32U On 06/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPC32U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPC32U | | | | | | | | | | 0.00 | 0 | |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 100.05480 | | | | 0.00 | 0 | |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.34849 | | | | 0.00 | 0 | |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.34196 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 101.19885 | | | | 0.00 | 0 | |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 101.22018 | | | | 0.00 | 0 | |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.24150 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.74068 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.34633 | | | | 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 | 100.52437 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.87473 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.41041 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.41781 | | | | 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 | 101.15754 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.36707 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 101.11181 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 99.91680 | | | | 0.00 | 0 | |
| Total IPF33 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 IPF33 | | | | | | | | | 0.00 | 0 | |
| IPL8/JIE 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 | 100.29732 | 2.75000 | 100.28988 | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 6.93000 | 153.96033 | 6.93000 | 153.90477 | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | 0.00 | 0 | |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.91716 | | | 0.00 | 0 | |
| Total IV033 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV033 | | | | | | | | | 0.00 | 0 | |
| IV034 On 11/02/2021 Spot Bond | | | 6.65500 | 103.31522 | 6.65500 | 103.29689 | | | 0.00 | 0 | |
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV034 | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 104.71945 | | | 0.00 | 0 | 1,000,000,00 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For IV035 | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 103.10720 | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.74252 | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.55000 | 3.55000 | 3.55000 | 162.07281 | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 102.88416 | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 7.47500 | 109.80119 | 7.47500 | 109.77930 | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 103.26087 | | | 0.00 | 0 | |

| 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 IV042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 7.49000 | 7.49000 | 7.49000 | 109.36290 | | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.86536 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 2.25000 | 164.98996 | 2.25000 | 164.95110 | | | 1,125,000,000,000.00 | | 500,000,000 | 250,000,000 |
| Total IV045 SPOT | | | | | | | | | 1,125,000,000,000.00 | | 500,000,000 | 250,000,000 |
| Total For IV045 | | | | | | | | | 1,125,000,000,000.00 | | 500,000,000 | 250,000,000 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.35296 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 100.30707 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|--------------------|------------|
| 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 | | | 5.63000 | 167.53382 | 5.63000 | 167.47915 | | 8,445,000,000,000.00 | 1,500,000,000 | 500,000,000 | |
| Total IV19A SPOT | | | | | | | | 8,445,000,000,000.00 | 1,500,000,000 | 500,000,000 | |
| Total For IV19A | | | | | | | | 8,445,000,000,000.00 | 1,500,000,000 | 500,000,000 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | 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 | 101.12446 | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 10.65500 | 100.11087 | 10.65500 | 100.08264 | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 5.97000 | 108.47683 | 5.97000 | 108.45940 | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.23804 | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.26711 | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.24773 | | | 0.00 | 0 | |
| Total IVC107 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.96961 | | | 0.00 | 0 | |
| Total IVC109 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 IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 5.62000 | 105.76621 | 5.62000 | 105.75029 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 99.90863 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.37978 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.06999 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.92887 | | | | 0.00 | 0 | |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.12676 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 99.23383 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.02393 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 100.01296 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 100.01943 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 101.17619 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.57685 | | | | 0.00 | 0 | |

| 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 IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.51691 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 99.86468 | | | | 0.00 | 0 | |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 100.47367 | | | | 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 | 100.73340 | | | | 0.00 | 0 | |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.09586 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.86900 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.09620 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 101.08514 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC169 On 19/02/2021 Spot Bond | | | | | 0.00000 | 100.24274 | | | | 0.00 | 0 | |
| Total IVC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC169 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC172 On 18/11/2020 Spot Bond | | | | | 0.00000 | 100.26970 | | | | 0.00 | 0 | |
| Total IVC172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC172 | | | | | | | | | | 0.00 | 0 | |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.96645 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC174 On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.28259 | | | | 0.00 | 0 | |
| Total IVC174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC174 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.01427 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 101.07324 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 101.06149 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC179 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.61947 | | | | 0.00 | 0 | |
| Total IVC179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC179 | | | | | | | | | | 0.00 | 0 | |
| IVC180 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.45437 | | | | 0.00 | 0 | |
| Total IVC180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC180 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.38173 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.38542 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 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 | |

| 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 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 | |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC99U | | | | | | | | | | 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 | |
| IVZ010 On 17/09/2020 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 99.85063 | | | | 0.00 | 0 | |
| Total IVZ010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ010 | | | | | | | | | | 0.00 | 0 | |
| IVZ011 On 15/10/2020 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 99.55324 | | | | 0.00 | 0 | |
| Total IVZ011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ011 | | | | | | | | | | 0.00 | 0 | |
| IVZ012 On 22/10/2020 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 99.47917 | | | | 0.00 | 0 | |
| Total IVZ012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ012 | | | | | | | | | | 0.00 | 0 | |
| IVZ013 On 29/10/2020 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 99.40520 | | | | 0.00 | 0 | |
| Total IVZ013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ013 | | | | | | | | | | 0.00 | 0 | |
| IVZ014 On 05/11/2020 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.32284 | | | | 0.00 | 0 | |

| 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 IVZ014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ014 | | | | | | | | | | 0.00 | 0 | |
| IVZ015 On 12/11/2020 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.24816 | | | | 0.00 | 0 | |
| Total IVZ015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ015 | | | | | | | | | | 0.00 | 0 | |
| IVZ016 On 19/11/2020 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.17360 | | | | 0.00 | 0 | |
| Total IVZ016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ016 | | | | | | | | | | 0.00 | 0 | |
| IVZ017 On 26/11/2020 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.09915 | | | | 0.00 | 0 | |
| Total IVZ017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ017 | | | | | | | | | | 0.00 | 0 | |
| IVZ018 On 03/12/2020 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.02481 | | | | 0.00 | 0 | |
| Total IVZ018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ018 | | | | | | | | | | 0.00 | 0 | |
| IVZ019 On 07/12/2020 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 98.98238 | | | | 0.00 | 0 | |
| Total IVZ019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ019 | | | | | | | | | | 0.00 | 0 | |
| IVZ020 On 11/12/2020 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 98.93999 | | | | 0.00 | 0 | |
| Total IVZ020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ020 | | | | | | | | | | 0.00 | 0 | |
| 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 | 101.54951 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.22834 | | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 6.95500 | 107.27786 | 6.95500 | 107.25783 | | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| KAP01(On 15/09/2020 Spot Bond | | | | | 0.00000 | 99.90756 | | | | 0.00 | 0 | |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | |
| KAP01(On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.10412 | | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | |
| KAP01(On 24/05/2022 Spot Bond | | | | | 0.00000 | 97.48395 | | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP01(On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.78175 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP01(On 01/11/2024 Spot Bond | | | | | 0.00000 | 97.29968 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP01(On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.15988 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.36791 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.56500 | 130.77605 | 8.56500 | 130.74625 | | | | 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 | 95.08646 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 93.02458 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 6.43500 | 108.69652 | 6.43500 | 108.67771 | | | | 0.00 | 0 | |
| Total LBK20 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 LBK20 | | | | | | | | | | 0.00 | 0 | |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LBK22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK22 | | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 92.64563 | | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 9.45500 | 107.03257 | 9.45500 | 107.00556 | | | | 0.00 | 0 | 808,716,70 |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | 808,716,70 |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | 808,716,70 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 96.83103 | | | | 0.00 | 0 | |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 94.72207 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.16500 | 95.47931 | 12.16500 | 95.44867 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.52500 | 102.91626 | 9.52500 | 102.89010 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 93.85304 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 92.03249 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.42871 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 99.48798 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 94.66267 | | | | 0.00 | 0 | |

| 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 LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 94.28867 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 81.78411 | | | | 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 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.31757 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.00500 | 112.44081 | 6.00500 | 112.42264 | | | | 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 | 102.73731 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.62673 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 100.28115 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.68552 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LHC17L 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| LHC18L 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 | |
| LHC19L 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 | 100.66976 | | | | 0.00 | 0 | |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.56414 | | | | 0.00 | 0 | |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.66224 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LHL29 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.01784 | | | | 0.00 | 0 | |
| Total LHL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL29 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.86782 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.28052 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.28816 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.25547 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.26577 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.27348 | | | | 0.00 | 0 | |
| Total LRFC3 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 LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MAQ19 On 22/09/2020 Spot Bond | | | | | 0.00000 | 99.85136 | | | | 0.00 | 0 | |
| Total MAQ190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAQ190 | | | | | | | | | | 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 | 2,000,000,00 |
| Total MBC30U SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For MBC30U | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.22364 | | | | 0.00 | 0 | |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.32767 | | | | 0.00 | 0 | 6,200,000,00 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 6,200,000,00 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 6,200,000,00 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.11215 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.93046 | | | | 0.00 | 0 | |
| Total MBF064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF064 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.55809 | | | | 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 | 100.51724 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.31200 | | | | 0.00 | 0 | |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.19564 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.82521 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.61838 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.62617 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.99439 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.01379 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 99.80661 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.16392 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.99441 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.01382 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05: On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.18633 | | | | 0.00 | 0 | |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.92769 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MMIG0: On 17/03/2021 Spot Bond | | | 4.78000 | 102.47553 | 4.78000 | 102.46238 | | | | 0.00 | 0 | |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| MMIG0 On 12/08/2025 Spot Bond | | | 7.52000 | 7.52000 | 7.52000 | 116.14174 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 5.51500 | 110.44807 | 5.51500 | 110.43173 | | | | 0.00 | 0 | 1,150,000.00 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,150,000.00 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,150,000.00 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 100.72255 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 96.77513 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 97.80330 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 8.12500 | 107.90996 | 8.12500 | 107.88647 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 100.00790 | | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.98078 | | | | 0.00 | 0 | |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.41384 | | | | 0.00 | 0 | 23,866.00 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 23,866.00 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 23,866.00 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.56789 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 99.79400 | | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.61313 | | | | 0.00 | 0 | |
| Total MTN12 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 MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 97.72881 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.39525 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.41041 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.25735 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 98.03344 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 98.47151 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.01377 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 99.76873 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 101.41426 | | | | 0.00 | 170,000,000 | 380,000,000 |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 170,000,000 | 380,000,000 |
| Total For MTN21 | | | | | | | | | | 0.00 | 170,000,000 | 380,000,000 |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.75058 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.07500 | 102.70387 | 8.07500 | 101.74585 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.80617 | | | | 0.00 | 0 | |

| 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 MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 07/09/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTNC21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC21 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.43324 | | | | 0.00 | 0 | |
| Total MTNC22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC22 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MTNC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC23 | | | | | | | | | | 0.00 | 0 | |
| 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 | 100.22416 | | | | 0.00 | 0 | |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.22014 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.22013 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 30,000,000.00 |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000.00 |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | 30,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 101.18082 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 101.23480 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.30411 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.66647 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.60296 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.13997 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.45343 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.71988 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.96492 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 5.57500 | 107.99387 | 5.57500 | 107.97774 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.05500 | 111.54095 | 6.05500 | 111.52288 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.00500 | 107.86294 | 9.00500 | 107.83712 | | | | 0.00 | 0 | |
| Total NAM04 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 NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.10920 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.74525 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.59226 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.71685 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.63124 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK11 On 28/11/2020 Spot Bond | | | 5.17000 | 103.28957 | 5.17000 | 103.27511 | | | | 0.00 | 0 | |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 5.35500 | 106.49698 | 5.35500 | 106.48168 | | 21,420,000,000,000.00 | | 4,000,000,000 | 1,000,000,000 | |
| Total NBK12A SPOT | | | | | | | | 21,420,000,000,000.00 | | 4,000,000,000 | 1,000,000,000 | |
| Total For NBK12A | | | | | | | | 21,420,000,000,000.00 | | 4,000,000,000 | 1,000,000,000 | |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 104.42955 | 9.38000 | 104.40353 | | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 5.62000 | 117.58319 | 5.62000 | 117.56548 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK14 On 25/06/2021 Spot Bond | | | 4.47500 | 105.62432 | 4.47500 | 105.61154 | | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 4.92000 | 105.93567 | 4.92000 | 105.92168 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.46500 | 111.99817 | 6.46500 | 111.97881 | | | | 0.00 | 0 | |

| 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 NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 6.89500 | 117.82230 | 6.89500 | 117.80048 | | | | 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 | | | 5.45000 | 109.43481 | 5.45000 | 109.41873 | | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 6.88500 | 119.02819 | 6.88500 | 119.00617 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK20 On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.34461 | | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | |
| NBK21 On 21/07/2027 Spot Bond | | | 7.49500 | 118.01106 | 7.49500 | 117.98747 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22 On 19/11/2022 Spot Bond | | | 5.43500 | 112.53752 | 5.43500 | 112.52112 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23 On 19/11/2025 Spot Bond | | | 6.61000 | 120.92854 | 6.61000 | 120.90717 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24 On 19/11/2027 Spot Bond | | | 7.65000 | 121.25061 | 7.65000 | 121.22587 | | | | 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 |
| NBK24 On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.39893 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25 On 17/02/2023 Spot Bond | | | 5.01500 | 5.01500 | 5.01500 | 113.44545 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25 On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.94343 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 24.23445 | 100.00000 | 24.18110 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 104.02170 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27/On 10/05/2026 Spot Bond | | | 7.83500 | 118.61448 | 7.83500 | 118.58970 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28/On 02/08/2023 Spot Bond | | | 5.73500 | 112.28396 | 5.73500 | 112.26670 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.41143 | | | | 0.00 | 0 | |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | |
| NBK29/On 31/07/2026 Spot Bond | | | 6.99500 | 117.81467 | 6.99500 | 117.79266 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30/On 20/02/2024 Spot Bond | | | 5.58000 | 112.95995 | 5.58000 | 112.94306 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.83124 | | | | 0.00 | 0 | |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | |
| NBK31/On 09/11/2023 Spot Bond | | | 5.70500 | 113.72423 | 5.70500 | 113.70685 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.66951 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.74533 | | | | 0.00 | 0 | |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.92058 | | | | 0.00 | 0 | |
| Total NBK35B 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 NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 102.10380 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 100.99700 | | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 9.80000 | 9.80000 | 9.80000 | 67.92722 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 104.11207 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.86227 | | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.99498 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.54084 | | | | 0.00 | 0 | |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.53540 | | | | 0.00 | 0 | 1,500,000,00 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.37646 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.94127 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.50652 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.96687 | | | | 0.00 | 0 | |

| 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 NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 99.25057 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.76073 | | | | 0.00 | 25,300,000,000 | 6,700,000,000 |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 25,300,000,000 | 6,700,000,000 |
| Total For NBK51B | | | | | | | | | | 0.00 | 25,300,000,000 | 6,700,000,000 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.14438 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.96268 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.25231 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.05887 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.51140 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 99.69854 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.88366 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.65098 | | | | 0.00 | 0 | 1,500,000,000 |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 99.45636 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.10314 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.28292 | | | | 0.00 | 0 | |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 8.97000 | 110.02311 | 8.97000 | 109.99688 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.27225 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.00500 | 109.33169 | 9.00500 | 109.30553 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.28292 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.29987 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.32119 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.27535 | | | | 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 | |

| 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 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| 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 | |
| NED14 On 05/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED14U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED14U | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 102.77683 | | | | 0.00 | 0 | |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 103.28869 | | | | 0.00 | 0 | 1,186,70 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 1,186,70 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 1,186,70 |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 100.82225 | | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 103.41250 | | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.22206 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 103.53712 | | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.49528 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.13216 | | | | 0.00 | 0 | 4,100,40 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,40 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 4,100,40 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 99.95686 | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total For NGL05 | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.13431 | | | | 0.00 | 0 | |
| Total NGL06 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 NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 99.97848 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 101.49926 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 107.11077 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 99.68905 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.42722 | | | | 0.00 | 1,170,000,000 | 1,170,000,000 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 1,170,000,000 | 1,170,000,000 |
| Total For NGT103 | | | | | | | | | | 0.00 | 1,170,000,000 | 1,170,000,000 |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 99.87050 | | | | 0.00 | 0 | |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 96.55670 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.86137 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 104.35201 | 13.50000 | 104.31497 | | | | 0.00 | 0 | |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 100.65439 | | | | 0.00 | 0 | |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.16606 | | | | 0.00 | 0 | |

| 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 NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.92563 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.29499 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 99.88462 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 09/09/2020 Spot Bond | | | | | 0.00000 | 99.98412 | | | | 0.00 | 0 | |
| Total NHM013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM013 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.33250 | | | | 0.00 | 0 | |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 99.89170 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 100.60356 | | | | 0.00 | 0 | 16,596,684,50 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | 16,596,684,50 |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | 16,596,684,50 |
| NHM01 On 26/02/2021 Spot Bond | | | | | 0.00000 | 100.20546 | | | | 0.00 | 0 | |
| Total NHM017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM017 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 100.27521 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 100.28419 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.37000 | 5.37000 | 5.37000 | 194.96636 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NI210 On 31/03/2028 Spot Bond | | | 4.34000 | 4.34000 | 4.34000 | 182.33717 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.55500 | 3.55500 | 3.55500 | 138.48142 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.38000 | 3.38000 | 3.38000 | 105.77899 | | | | 0.00 | 0 | 430,000,00 |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | 430,000,00 |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | 430,000,00 |
| 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 | | | 5.40000 | 5.40000 | 5.40000 | 95.81112 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.66000 | 3.66000 | 3.66000 | 137.88109 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 135.67725 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 180.65321 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 5.19000 | 172.43844 | 5.19000 | 172.38418 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.36500 | 96.28539 | 5.36500 | 96.25471 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN010 On 01/10/2020 Spot Bond | | | | | 0.00000 | 100.94412 | | | | 0.00 | 0 | 2,000,000,00 |
| Total NN010 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |

| 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 NN010 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.07354 | | | | 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 | 100.51304 | | | | 0.00 | 0 | |
| Total NN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN013 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 103.97731 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN015 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.00565 | | | | 0.00 | 0 | |
| Total NN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN015 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.97668 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 96.86063 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 127.41799 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 102.37945 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 102.50645 | | | | 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 | |
| NN028U 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 | 100.22047 | | | | 0.00 | 0 | |

| 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 NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 101.34853 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.47142 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 98.90210 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 102.06204 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.22414 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 102.37574 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 109.57388 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.45753 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 109.41033 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 110.19512 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.91494 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 102.29378 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 100.76770 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 98.72288 | | | | 0.00 | 0 | |
| Total NN056 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN056 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 99.88855 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 99.91016 | | | | 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 | 123.34000 | | | | 0.00 | 0 | |
| Total NNF011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF011 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 12/06/2025 Spot Bond | | | | | 0.00000 | 100.58955 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 106.60000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 106.55000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 15/07/2025 Spot Bond | | | | | 0.00000 | 108.32000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 07/07/2025 Spot Bond | | | | | 0.00000 | 107.17000 | | | | 0.00 | 0 | |
| Total NNF016 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 NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 84.66173 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 84.66173 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 121.33564 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 109.05033 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 132.77743 | | | | 0.00 | 0 | |
| Total NNF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF07 | | | | | | | | | | 0.00 | 0 | |
| NNF08 On 22/09/2020 Spot Bond | | | | | 0.00000 | 132.61851 | | | | 0.00 | 0 | |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.15055 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.06080 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.21772 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.21819 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.20384 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.16269 | | | | 0.00 | 0 | |

| 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 NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.28694 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.23448 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.22423 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.18086 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.41083 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.18691 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 6.10500 | 116.53696 | 6.10500 | 116.51792 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 3.15000 | 192.23591 | 3.15000 | 192.18592 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 9.17500 | 120.83514 | 9.17500 | 120.80551 | | 876,392,330,000.00 | | 95,519,600 | 49,156,200 | |
| Total NRA028 SPOT | | | | | | | | 876,392,330,000.00 | | 95,519,600 | 49,156,200 | |
| Total For NRA028 | | | | | | | | 876,392,330,000.00 | | 95,519,600 | 49,156,200 | |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 15.43367 | 100.00000 | 15.39951 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.84101 | | | | 0.00 | 0 | |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.49654 | | | | 0.00 | 0 | |
| Total NTC22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC22 | | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.89874 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.31014 | | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 99.99335 | | | | 0.00 | 0 | |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.07252 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 99.92317 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 99.92198 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 101.16733 | | | | 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 | 99.97178 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.73522 | | | | 0.00 | 0 | |
| Total OMI01 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 OMI01 | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.30500 | 106.98807 | 5.30500 | 112.12478 | | | 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 | | | 7.18500 | 114.06053 | 7.18500 | 119.50461 | | 1,365,150,000,000.00 | | 190,000,000 | 1,720,000,00 |
| Total OML07 SPOT | | | | | | | | 1,365,150,000,000.00 | | 190,000,000 | 1,720,000,00 |
| Total For OML07 | | | | | | | | 1,365,150,000,000.00 | | 190,000,000 | 1,720,000,00 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 99.93005 | | | 0.00 | 0 | |
| Total OML08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For OML08 | | | | | | | | | 0.00 | 0 | |
| OML09 On 14/09/2022 Spot Bond | | | 5.50500 | 110.00530 | 5.50500 | 109.98907 | | | 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 | | | 7.51000 | 115.64870 | 7.51000 | 115.62553 | | | 0.00 | 0 | 910,000,00 |
| 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 | 97.04173 | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | 0.00 | 0 | |
| PBAJ1U 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 | |
| PBAV1U 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 | |
| PBBJ1U 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 | |
| PBDJ1U 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 | |
| PBGJ1U 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 | |
| PBJC1U On 01/01/2030 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 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 | |
| PBLS1L 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 | |
| PBLT1L 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 | |
| PBUJ1L 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 | |
| PBVJ1L 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 | 99.97322 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 99.97240 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|------------|
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 100.15892 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.96724 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.46477 | | | | 0.00 | 0 | |
| Total PMM54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 100.15295 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.27346 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.30942 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.31455 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.31968 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.30000 | 118.16718 | 7.22500 | 118.55419 | | | 226,417,578,490,000.00 | 2,496,769,531,300 | 1,751,349,015,300 | |
| Total R186 SPOT | | | | | | | | | 26,417,578,490,000.00 | 496,769,531,300 | 751,349,015,300 | |
| Total For R186 | | | | | | | | | 26,417,578,490,000.00 | 496,769,531,300 | 751,349,015,300 | |
| R197 On 07/12/2023 Spot Bond | | | 1.94000 | 312.88203 | 1.95000 | 312.71810 | | | 12,658,109,090,000.00 | 6,524,798,500 | 42,889,293,800 | |
| Total R197 SPOT | | | | | | | | | 12,658,109,090,000.00 | 6,524,798,500 | 42,889,293,800 | |

| 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 R197 | | | | | | | | | 12,658,109,090,000.00 | 6,524,798,500 | 42,889,293,80 |
| R202 On 07/12/2033 Spot Bond | | | 4.37000 | 215.87408 | 4.37000 | 215.81087 | | | 342,016,097,724,000.00 | 307,097,505,200 | 139,933,681,30 |
| Total R202 SPOT | | | | | | | | | 12,016,097,724,000.00 | 307,097,505,200 | 139,933,681,30 |
| Total For R202 | | | | | | | | | 12,016,097,724,000.00 | 307,097,505,200 | 139,933,681,30 |
| R2023 On 28/02/2023 Spot Bond | | | 4.49000 | 107.74750 | 4.45500 | 107.81935 | | | 160,688,397,839,000.00 | 258,505,211,100 | 901,060,987,80 |
| Total R2023 SPOT | | | | | | | | | 10,688,397,839,000.00 | 258,505,211,100 | 901,060,987,80 |
| Total For R2023 | | | | | | | | | 10,688,397,839,000.00 | 258,505,211,100 | 901,060,987,80 |
| R2030 On 31/01/2030 Spot Bond | | | 9.09500 | 94.03708 | 9.09500 | 94.01435 | | | 862,813,323,629,000.00 | 1,194,371,998,200 | 2,021,195,346,00 |
| Total R2030 SPOT | | | | | | | | | 12,813,323,629,000.00 | 194,371,998,200 | 1,021,195,346,00 |
| Total For R2030 | | | | | | | | | 12,813,323,629,000.00 | 194,371,998,200 | 1,021,195,346,00 |
| R2032 On 31/03/2032 Spot Bond | | | 10.00500 | 91.77603 | 10.00500 | 91.75155 | | | 423,668,538,779,500.00 | 1,141,795,955,900 | 1,339,925,917,40 |
| Total R2032 SPOT | | | | | | | | | 13,668,538,779,500.00 | 141,795,955,900 | 339,925,917,40 |
| Total For R2032 | | | | | | | | | 13,668,538,779,500.00 | 141,795,955,900 | 339,925,917,40 |
| R2035 On 28/02/2035 Spot Bond | | | 10.72000 | 86.80045 | 10.72000 | 86.77541 | | | 003,998,497,760,000.00 | 839,925,233,000 | 1,013,495,186,00 |
| Total R2035 SPOT | | | | | | | | | 13,998,497,760,000.00 | 839,925,233,000 | 1,013,495,186,00 |
| Total For R2035 | | | | | | | | | 13,998,497,760,000.00 | 839,925,233,000 | 1,013,495,186,00 |
| R2037 On 31/01/2037 Spot Bond | | | 10.98000 | 82.23489 | 10.98000 | 82.21101 | | | 486,566,711,188,000.00 | 226,463,270,600 | 1,276,018,135,00 |
| Total R2037 SPOT | | | | | | | | | 36,566,711,188,000.00 | 226,463,270,600 | 276,018,135,00 |
| Total For R2037 | | | | | | | | | 36,566,711,188,000.00 | 226,463,270,600 | 276,018,135,00 |
| R2040 On 31/01/2040 Spot Bond | | | 11.15000 | 84.02690 | 11.15000 | 84.00213 | | | 407,072,403,750,000.00 | 753,997,525,000 | 1,216,599,850,80 |
| Total R2040 SPOT | | | | | | | | | 17,072,403,750,000.00 | 753,997,525,000 | 216,599,850,80 |
| Total For R2040 | | | | | | | | | 17,072,403,750,000.00 | 753,997,525,000 | 216,599,850,80 |
| R2044 On 31/01/2044 Spot Bond | | | 11.25000 | 80.42618 | 11.25000 | 80.40227 | | | 455,787,105,000,000.00 | 307,181,076,000 | 1,483,075,117,10 |
| Total R2044 SPOT | | | | | | | | | 15,787,105,000,000.00 | 307,181,076,000 | 483,075,117,10 |
| Total For R2044 | | | | | | | | | 15,787,105,000,000.00 | 307,181,076,000 | 483,075,117,10 |
| R2048 On 28/02/2048 Spot Bond | | | 11.23500 | 79.19120 | 11.23500 | 79.16729 | | | 766,515,589,573,000.00 | 780,286,211,800 | 1,184,387,259,40 |
| Total R2048 SPOT | | | | | | | | | 16,515,589,573,000.00 | 780,286,211,800 | 184,387,259,40 |
| Total For R2048 | | | | | | | | | 16,515,589,573,000.00 | 780,286,211,800 | 184,387,259,40 |
| R208 On 31/03/2021 Spot Bond | | | 3.55000 | 104.73542 | 3.55000 | 104.72535 | | | 688,700,000,000,000.00 | 194,000,000,000 | 667,300,000,00 |
| Total R208 SPOT | | | | | | | | | 18,700,000,000,000.00 | 194,000,000,000 | 567,300,000,00 |
| Total For R208 | | | | | | | | | 18,700,000,000,000.00 | 194,000,000,000 | 567,300,000,00 |
| R209 On 31/03/2036 Spot Bond | | | 10.72000 | 69.27442 | 10.61000 | 69.87275 | | | 757,594,488,096,000.00 | 257,238,291,800 | 652,621,600,00 |
| Total R209 SPOT | | | | | | | | | 17,594,488,096,000.00 | 257,238,291,800 | 552,621,600,00 |
| Total For R209 | | | | | | | | | 17,594,488,096,000.00 | 257,238,291,800 | 552,621,600,00 |
| R210 On 31/03/2028 Spot Bond | | | 3.63000 | 191.21249 | 3.63000 | 191.16031 | | | 47,448,225,858,000.00 | 13,071,136,600 | 59,443,623,40 |

| 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 SPOT | | | | | | | | | 17,448,225,858,000.00 | 13,071,136,600 | 59,443,623,40 |
| Total For R210 | | | | | | | | | 17,448,225,858,000.00 | 13,071,136,600 | 59,443,623,40 |
| R212 On 31/01/2022 Spot Bond | | | 0.80000 | 168.27801 | 0.80000 | 168.24496 | | | 11,415,603,520,000.00 | 14,269,504,400 | 36,287,229,90 |
| Total R212 SPOT | | | | | | | | | 11,415,603,520,000.00 | 14,269,504,400 | 36,287,229,90 |
| Total For R212 | | | | | | | | | 11,415,603,520,000.00 | 14,269,504,400 | 36,287,229,90 |
| R213 On 28/02/2031 Spot Bond | | | 9.67500 | 82.79803 | 9.57500 | 83.35170 | | | 771,645,172,725,000.00 | 79,756,607,000 | 514,255,914,20 |
| Total R213 SPOT | | | | | | | | | 771,645,172,725,000.00 | 79,756,607,000 | 514,255,914,20 |
| Total For R213 | | | | | | | | | 771,645,172,725,000.00 | 79,756,607,000 | 514,255,914,20 |
| R214 On 28/02/2041 Spot Bond | | | 10.88000 | 64.50032 | 10.88000 | 64.48145 | | | 181,600,360,128,000.00 | 476,250,033,100 | 791,869,277,10 |
| Total R214 SPOT | | | | | | | | | 181,600,360,128,000.00 | 476,250,033,100 | 791,869,277,10 |
| Total For R214 | | | | | | | | | 181,600,360,128,000.00 | 476,250,033,100 | 791,869,277,10 |
| 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| 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 | |
| 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 | |
| RC023\On 27/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC023U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC023U | | | | | | | | | | 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 | |

| 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 RDF10U | | | | | | | | | | 0.00 | 0 | |
| RDF11 On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF11U | | | | | | | | | | 0.00 | 0 | |
| RDF12 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 | |
| RDF13 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 | |
| RDF14 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 | |
| RDF15 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 | |
| RDF16 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 | |
| RDF17 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 | |
| RDF18 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 | |
| RDF19 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 | |
| RDF26 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 | |
| RDF27 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 | 101.85451 | | | | 0.00 | 0 | |

| 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 RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.08667 | | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.98234 | | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 99.54454 | | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.89767 | | | | 0.00 | 0 | 450,000,00 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 98.52912 | | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.30927 | | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 99.26246 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 99.01058 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 98.37877 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 101.00482 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.18821 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.24151 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 101.11590 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.27187 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 98.46737 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.33943 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.27231 | | | | 0.00 | 0 | |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC50 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 99.95723 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.42451 | | | | 0.00 | 0 | |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 101.93080 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.02301 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 99.98580 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 99.97983 | | | | 0.00 | 0 | |
| Total RED602 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 RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.54207 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.73573 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 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 | 100.39165 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.91373 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 98.35429 | | | | 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 | |
| RES44 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 | |
| RES46 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 | |
| RES47 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 | |
| RES48 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 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.63706 | | | | 0.00 | 0 | |

| 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 RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RMB106 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMB106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMB106 | | | | | | | | | | 0.00 | 0 | |
| RW21 On 21/04/2021 Spot Bond | | | 5.24500 | 106.65159 | 5.24500 | 106.63651 | | | | 0.00 | 0 | 400,000,00 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| RW23 On 10/12/2023 Spot Bond | | | 6.10500 | 112.25202 | 6.10500 | 112.23357 | | | | 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 | | | 11.44500 | 96.21210 | 11.44500 | 96.18284 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 100.96787 | | | | 0.00 | 0 | |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.72500 | 112.66335 | 5.72500 | 112.64607 | | | | 0.00 | 0 | 2,030,000,00 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,00 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 2,030,000,00 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.29779 | | | | 0.00 | 0 | |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | | 0.00 | 0 | |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 101.87680 | | | | 0.00 | 0 | |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | |
| SBK26 On 25/04/2021 Spot Bond | | | 5.52500 | 108.65032 | 5.52500 | 108.63414 | | | | 0.00 | 0 | |
| Total SBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK26 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.57352 | | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.23012 | | | | 0.00 | 146,000,000 | 73,000,000 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 146,000,000 | 73,000,000 |
| Total For SBS18 | | | | | | | | | | 0.00 | 146,000,000 | 73,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 4.24500 | 106.70219 | 4.24500 | 106.68995 | | | | 0.00 | 0 | |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 6.38500 | 120.41523 | 6.38500 | 120.39466 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 105.35669 | | | | 0.00 | 872,000,000 | 421,000,000 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 872,000,000 | 421,000,000 |
| Total For SBS21 | | | | | | | | | | 0.00 | 872,000,000 | 421,000,000 |
| SBS27 On 20/02/2024 Spot Bond | | | 5.30000 | 115.57472 | 5.30000 | 115.55829 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 6.48500 | 110.44388 | 6.48500 | 110.42472 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 6.96000 | 117.38266 | 6.96000 | 117.36072 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 5.48000 | 116.22395 | 5.48000 | 121.24872 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 5.72500 | 113.91604 | 5.72500 | 113.89857 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.08000 | 111.67290 | 8.08000 | 111.64886 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.14500 | 107.79990 | 4.14500 | 107.78789 | | | | 0.00 | 0 | |
| Total SBS4 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 SBS4 | | | | | | | | | | 0.00 | 0 | |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 100.60087 | | | | 0.00 | 0 | |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 4.67500 | 114.08723 | 4.67500 | 114.07289 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 6.10500 | 123.31406 | 6.10500 | 123.29391 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.09000 | 124.20133 | 7.09000 | 124.17783 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.88845 | | | | 0.00 | 0 | |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 4.77000 | 114.06878 | 4.77000 | 114.05417 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.60477 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.86194 | | | | 0.00 | 0 | |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | |
| SBS50 On 31/01/2022 Spot Bond | | | 4.26000 | 107.96550 | 4.26000 | 107.95314 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 5.14500 | 5.14500 | 5.14500 | 115.27730 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 105.25987 | | | | 0.00 | 20,090,000,000 | 10,060,000,000 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 20,090,000,000 | 10,060,000,000 |
| Total For SBS52 | | | | | | | | | | 0.00 | 20,090,000,000 | 10,060,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.65835 | | | | 0.00 | 0 | 10,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.55760 | | | | 0.00 | 23,000,000,000 | 7,000,000.00 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 23,000,000,000 | 7,000,000.00 |
| Total For SBS55 | | | | | | | | | | 0.00 | 23,000,000,000 | 7,000,000.00 |
| SBS56 On 12/06/2022 Spot Bond | | | 4.41000 | 109.75880 | 4.41000 | 109.74572 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.37247 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.84810 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 100.91674 | | | | 0.00 | 5,800,000,000 | 1,450,000.00 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 5,800,000,000 | 1,450,000.00 |
| Total For SBS59 | | | | | | | | | | 0.00 | 5,800,000,000 | 1,450,000.00 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.57513 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.41470 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.45339 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 102.90232 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 99.62753 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.83127 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 102.72090 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.96432 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.08503 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.09000 | 302.43866 | 3.09000 | 302.36047 | | | | 0.00 | 0 | 20,000,00 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.42000 | 5.42000 | 5.42000 | 193.99014 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.75886 | | | | 0.00 | 0 | 10,016,90 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 10,016,90 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 10,016,90 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 104.27555 | | | | 0.00 | 0 | |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.77386 | | | | 0.00 | 0 | 500,000,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 103.04295 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 96.32886 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.55500 | 113.78627 | 6.55500 | 113.76621 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.96804 | | | | 0.00 | 0 | |
| Total SBT204 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 SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT20€ On 31/01/2025 Spot Bond | | | | | 0.00000 | 94.57897 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 101.69984 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.57363 | | | | 0.00 | 0 | |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.57842 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 99.58767 | | | | 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 | 108.70700 | 10.00000 | 108.67800 | | | | 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 | 100.97827 | | | | 0.00 | 0 | |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.32789 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.29545 | | | | 0.00 | 0 | |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.31417 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.57444 | | | | 0.00 | 0 | |

| 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 SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.34281 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.34396 | | | | 0.00 | 0 | |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.34701 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.31720 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.39766 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.36959 | | | | 0.00 | 0 | |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.38279 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.38838 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.58030 | | | | 0.00 | 0 | |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.30500 | 117.68422 | 6.30500 | 117.66425 | | | | 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 | 101.41943 | | | | 0.00 | 0 | |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 95.48593 | | | | 0.00 | 0 | 18,315,20 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 18,315,20 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 18,315,20 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.48096 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.03093 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA13 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.24068 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.25812 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG004 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.17866 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG005 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.90286 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG006 On 18/06/2022 Spot Bond | | | | | 0.00000 | 99.98772 | | | | 0.00 | 0 | 22,170,10 |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | 22,170,10 |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | 22,170,10 |
| SPG007 On 18/06/2024 Spot Bond | | | | | 0.00000 | 99.86374 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG008 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.02130 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG009 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.97051 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPGC01 On 15/10/2020 Spot Bond | | | | | 0.00000 | 100.72247 | | | | 0.00 | 0 | |
| Total SPGC01 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 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 | |
| Total SS055U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS055U | | | | | | | | | | 0.00 | 0 | |
| 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 | |
| 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 | 101.04860 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.12000 | 103.86793 | 5.12000 | 103.85358 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.12000 | 103.86793 | 5.12000 | 103.85358 | | | | 0.00 | 0 | |

| 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 SSN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 4.21500 | 4.21500 | 4.21500 | 134.75704 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 7.20000 | 118.71426 | 7.20000 | 118.69131 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 9.06500 | 86.39024 | 9.06500 | 86.36908 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 96.33226 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 17/11/2020 Spot Bond | | | | | 0.00000 | 100.32882 | | | | 0.00 | 0 | |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.11419 | | | | 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 | 101.07269 | | | | 0.00 | 0 | |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.92926 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 5.85500 | 114.97702 | 5.85500 | 114.95889 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.20000 | 98.41067 | 5.20000 | 98.37975 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.89556 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SSN04(On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.67824 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04(On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.57743 | | | | 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 | | | 2.98000 | 2.98000 | 2.98000 | 303.34145 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 26/09/2020 Spot Bond | | | | | 0.00000 | 101.03105 | | | | 0.00 | 0 | |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 26/10/2020 Spot Bond | | | | | 0.00000 | 100.64736 | | | | 0.00 | 0 | |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.69789 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.55964 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.89088 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/03/2028 Spot Bond | | | 4.85000 | 4.85000 | 4.85000 | 176.28827 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/01/2025 Spot Bond | | | 3.60000 | 3.60000 | 3.60000 | 138.22377 | | | | 0.00 | 0 | |
| Total SSN062 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 SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2038 Spot Bond | | | 5.40000 | 5.40000 | 5.40000 | 95.81112 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2029 Spot Bond | | | 4.52000 | 4.52000 | 4.52000 | 96.93839 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 4.81000 | 4.81000 | 4.81000 | 176.75425 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.16137 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.15810 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.15000 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 99.89928 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 99.90193 | | | | 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 | 101.31586 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.94949 | | | | 0.00 | 0 | |

| 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 SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN078 On 31/07/2021 Spot Bond | | | | | 0.00000 | 84.22800 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN079 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.18112 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN081 On 12/09/2025 Spot Bond | | | | | 0.00000 | 99.90759 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN082 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.54285 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN083 On 07/12/2033 Spot Bond | | | 5.24500 | 5.24500 | 5.24500 | 197.43336 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN084 On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | |
| SSN085 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 | |
| SSN086 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.90411 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN089 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.56926 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN093 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.56372 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN095 On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.09937 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SSN098 On 28/02/2027 Spot Bond | | | | | 0.00000 | 93.16424 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN099 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.01471 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN100 On 31/01/2030 Spot Bond | | | 9.76000 | 90.18950 | 9.76000 | 90.16614 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN101 On 28/11/2021 Spot Bond | | | | | 0.00000 | 100.13510 | | | | 0.00 | 0 | 100,000,00 |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SSN102 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.27785 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.24500 | 107.04588 | 8.24500 | 107.02225 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.25624 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 103.40687 | 8.55000 | 103.38335 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.04974 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T15OM On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.21427 | | | | 0.00 | 0 | |
| Total T15OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T15OM4 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.21721 | | | | 0.00 | 0 | |
| Total T16OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM2 | | | | | | | | | | 0.00 | 0 | |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.71199 | | | | 0.00 | 0 | 500,000,00 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 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 For TFS142 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.83923 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.88449 | | | | 0.00 | 0 | 400,000,00 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.48877 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.55335 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.17846 | | | | 0.00 | 0 | |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.93588 | | | | 0.00 | 0 | 3,200,000,00 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 3,200,000,00 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 3,200,000,00 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.53476 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 99.63076 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.18183 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.27828 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.84867 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.35120 | | | | 0.00 | 0 | |

| 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 TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161 _{On} 27/05/2022 Spot Bond | | | | | 0.00000 | 100.14641 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 _{On} 27/05/2024 Spot Bond | | | | | 0.00000 | 99.64792 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 _{On} 22/10/2022 Spot Bond | | | | | 0.00000 | 100.63162 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 _{On} 22/10/2024 Spot Bond | | | | | 0.00000 | 100.69416 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TH10A _{On} 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A _{On} 21/11/2021 Spot Bond | | | | | 0.00000 | 100.26306 | | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A _{On} 21/11/2021 Spot Bond | | | 4.85000 | 109.07032 | 4.85000 | 109.05611 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A _{On} 21/11/2021 Spot Bond | | | | | 0.00000 | 101.02122 | | | | 0.00 | 0 | |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A _{On} 21/11/2021 Spot Bond | | | 5.01000 | 107.79390 | 5.01000 | 107.77941 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B _{On} 21/11/2021 Spot Bond | | | | | 0.00000 | 100.29276 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B _{On} 21/11/2021 Spot Bond | | | | | 0.00000 | 100.50999 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.27232 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.89462 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.00188 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.30151 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.46237 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.92158 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.57723 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.24777 | | | | 0.00 | 0 | |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.23695 | | | | 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 | 102.90699 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.28818 | | | | 0.00 | 0 | |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.11002 | | | | 0.00 | 0 | |
| Total TH15A5 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 TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.23476 | | | | 0.00 | 0 | |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.23971 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.26215 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.67194 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.77183 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.28505 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.89649 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.27336 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.92548 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.90184 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.37692 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.23238 | | | | 0.00 | 0 | |

| 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 TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.24165 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | 8.49000 | 100.43022 | 8.49000 | 100.40752 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.24360 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.24409 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.25336 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.27091 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.26847 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.29186 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.37301 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.41421 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| 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 | 100.05192 | | | | 0.00 | 0 | |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 99.71367 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 5.59500 | 106.49875 | 5.59500 | 106.48251 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 6.75500 | 109.82548 | 6.75500 | 109.80533 | | | | 0.00 | 0 | 1,167,500,00 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 1,167,500,00 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 1,167,500,00 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.13667 | | | | 0.00 | 0 | 4,800,000,00 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | 4,800,000,00 |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | 4,800,000,00 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.64306 | | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 8.27500 | 107.27811 | 8.27500 | 107.25435 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.10951 | | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 99.33476 | | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 99.97276 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.40655 | | | | 0.00 | 0 | |
| Total TL32 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 TL32 | | | | | | | | | 0.00 | 0 | |
| TLC09 On 17/09/2020 Spot Bond | | | | | 0.00000 | 99.89811 | | | 0.00 | 0 | |
| Total TLC09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TLC09 | | | | | | | | | 0.00 | 0 | |
| TN20 On 17/09/2020 Spot Bond | | | 3.70500 | 99.91886 | 3.70500 | 99.90873 | | | 0.00 | 0 | 1,902,820,00 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 1,902,820,00 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 1,902,820,00 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 97.85522 | 100.00000 | 97.59359 | | | 0.00 | 0 | |
| Total TN20/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN20/R208 | | | | | | | | | 0.00 | 0 | |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 64.63022 | 100.00000 | 64.48795 | | | 0.00 | 0 | |
| Total TN21U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN21U | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.50500 | 115.76281 | 6.50500 | 115.74268 | | | 0.00 | 0 | 4,163,300,00 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 4,163,300,00 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 4,163,300,00 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 21.14778 | 100.00000 | 21.10123 | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.79500 | 103.30953 | 8.79500 | 103.28536 | | 446,837,890,500.00 | | 50,805,900 | 19,417,705,20 |
| Total TN25 SPOT | | | | | | | | 446,837,890,500.00 | | 50,805,900 | 19,417,705,20 |
| Total For TN25 | | | | | | | | 446,837,890,500.00 | | 50,805,900 | 19,417,705,20 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 11.59370 | 100.00000 | 11.56817 | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.17500 | 101.40759 | 9.17500 | 101.38287 | | 1,358,122,035,000.00 | | 148,024,200 | 4,276,222,40 |
| Total TN27 SPOT | | | | | | | | 1,358,122,035,000.00 | | 148,024,200 | 4,276,222,40 |
| Total For TN27 | | | | | | | | 1,358,122,035,000.00 | | 148,024,200 | 4,276,222,40 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.81281 | 100.00000 | 11.78681 | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.82000 | 102.43499 | 10.82000 | 102.40550 | | | 0.00 | 0 | 1,500,000,00 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 121.45449 | 8.00000 | 121.42846 | | | 0.00 | 0 | |

| 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 TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.57000 | 91.24407 | 12.57000 | 91.21369 | | | | 0.00 | 0 | 2,900,000,00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 2,900,000,00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 2,900,000,00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 104.47445 | 10.75000 | 104.44457 | | | | 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 | 108.70700 | 10.00000 | 108.67800 | | | | 0.00 | 0 | |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | |
| TPDA0i On 30/11/2020 Spot Bond | | | 5.86500 | 103.39021 | 5.86500 | 103.37382 | | | | 0.00 | 0 | |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | |
| TRA2A On 14/12/2020 Spot Bond | | | 5.35000 | 103.38031 | 5.35000 | 103.36537 | | | | 0.00 | 0 | |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | |
| TRA2Ai On 14/12/2020 Spot Bond | | | 5.15000 | 5.15000 | 5.15000 | 103.42943 | | | | 0.00 | 0 | |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.90461 | | | | 0.00 | 0 | |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.90056 | | | | 0.00 | 0 | |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.27619 | | | | 0.00 | 0 | |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.87717 | | | | 0.00 | 0 | |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.83545 | | | | 0.00 | 0 | |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.83545 | | | | 0.00 | 0 | |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.34216 | | | | 0.00 | 0 | |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.34283 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 5.56500 | 109.90126 | 5.56500 | 109.88487 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.33877 | | | | 0.00 | 0 | |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.33739 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.45468 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.44047 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.50107 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.92444 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 5.85500 | 111.70050 | 5.85500 | 114.50561 | | | | 0.00 | 0 | |
| Total TRA4A4 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 TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/10/2020 Spot Bond | | | | | 0.00000 | 100.78946 | | | | 0.00 | 0 | |
| Total TRA4A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A5 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.88114 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.92444 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.62000 | 103.49542 | 8.62000 | 103.47155 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.08728 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.08728 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRF02: On 06/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TRF02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRF02U | | | | | | | | | | 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 | |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | |
| TRQ14: 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 | |
| TSE03: On 31/10/2020 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 TSE03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | |
| TSG011 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 | |
| TSG021 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 | |
| TSG031 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 | |
| TSG041 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 | |
| TSG051 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 | |
| TSG061 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 | |
| TSG071 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 | |
| TSG081 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 | |
| TSP238 On 08/10/2020 Spot Bond | | | | | 0.00000 | 99.39810 | | | | 0.00 | 0 | |
| Total TSP238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP238 | | | | | | | | | | 0.00 | 0 | |
| TSP240 On 12/11/2020 Spot Bond | | | | | 0.00000 | 98.68167 | | | | 0.00 | 0 | |
| Total TSP240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP240 | | | | | | | | | | 0.00 | 0 | |
| TSP242 On 10/09/2020 Spot Bond | | | | | 0.00000 | 99.96226 | | | | 0.00 | 0 | |
| Total TSP242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP242 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|--------------------|--------------------|--------------------|
| TSP243 On 04/03/2021 Spot Bond | | | | | 0.00000 | 96.66135 | | | | 0.00 | 0 | |
| Total TSP243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP243 | | | | | | | | | | 0.00 | 0 | |
| TSP244 On 18/03/2021 Spot Bond | | | | | 0.00000 | 96.48705 | | | | 0.00 | 0 | |
| Total TSP244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP245 On 08/04/2021 Spot Bond | | | | | 0.00000 | 96.25899 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP246 On 22/10/2020 Spot Bond | | | | | 0.00000 | 99.29488 | | | | 0.00 | 0 | |
| Total TSP246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP246 | | | | | | | | | | 0.00 | 0 | |
| TSP247 On 22/04/2021 Spot Bond | | | | | 0.00000 | 96.46272 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP248 On 21/07/2021 Spot Bond | | | | | 0.00000 | 95.92241 | | | | 0.00 | 0 | |
| Total TSP248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP248 | | | | | | | | | | 0.00 | 0 | |
| TSP249 On 22/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSP249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP249 | | | | | | | | | | 0.00 | 0 | |
| TSP250 On 06/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 50,000,000,000,000.00 | 500,000,000 | 500,000,000 | 500,000,000 |
| Total TSP250 SPOT | | | | | | | | | 50,000,000,000,000.00 | 500,000,000 | 500,000,000 | 500,000,000 |
| Total For TSP250 | | | | | | | | | 50,000,000,000,000.00 | 500,000,000 | 500,000,000 | 500,000,000 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.66131 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.84938 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.83530 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF02 On 24/10/2024 Spot Bond | | | | | 0.00000 | 100.87453 | | | | 0.00 | 0 | |
| Total TUHF02 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 TUHF02 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 07/09/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total TWC340 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC340 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 11/09/2020 Spot Bond | | | | | 0.00000 | 101.15517 | | | 0.00 | 0 | |
| Total TWC341 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC341 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 08/10/2020 Spot Bond | | | | | 0.00000 | 100.72740 | | | 0.00 | 0 | |
| Total TWC342 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC342 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.60000 | | | 0.00 | 0 | |
| Total TWC343 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC343 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.50563 | | | 0.00 | 0 | |
| Total TWC344 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC344 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 28/10/2020 Spot Bond | | | | | 0.00000 | 101.39348 | | | 0.00 | 0 | |
| Total TWC345 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC345 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.05533 | | | 0.00 | 0 | |
| Total TWC346 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC346 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.05533 | | | 0.00 | 0 | |
| Total TWC347 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC347 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 24/11/2020 Spot Bond | | | | | 0.00000 | 100.13791 | | | 0.00 | 0 | |
| Total TWC348 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC348 | | | | | | | | | 0.00 | 0 | |
| TWC34 On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 610,000,000,000,000.00 | 26,100,000,000 | 26,100,000,000 | |
| Total TWC349 SPOT | | | | | | | | 10,000,000,000,000.00 | 26,100,000,000 | 26,100,000,000 | |
| Total For TWC349 | | | | | | | | 10,000,000,000,000.00 | 26,100,000,000 | 26,100,000,000 | |
| UG21 On 02/03/2021 Spot Bond | | | 6.26500 | 102.29486 | 6.26500 | 102.27781 | | 0.00 | 0 | 0 | |
| Total UG21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For UG21 | | | | | | | | 0.00 | 0 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.37500 | 108.17000 | 9.37500 | 108.14307 | | 0.00 | 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 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 | 100.56902 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.75468 | | | | 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 | 100.73589 | | | | 0.00 | 0 | |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.23002 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.29678 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.33338 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.34689 | | | | 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 | |
| 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 | |
| VR877L On 19/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR877U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR877U | | | | | | | | | | 0.00 | 0 | |
| VRI875 On 28/10/2020 Spot Bond | | | | | 0.00000 | 100.48812 | | | | 0.00 | 0 | |
| Total VRI875 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VRI875 | | | | | | | | | | 0.00 | 0 | |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.92196 | | | | 0.00 | 0 | 8,924,70 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 0 | 8,924,70 |

| 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 | 8,924,70 |
| 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 | 100.95680 | | | | 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 | 99.61934 | | | | 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 | | | 4.37500 | 105.76324 | 4.37500 | 105.75081 | | | | 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 | 62.17951 | 100.00000 | 62.04265 | | | | 0.00 | 0 | |

| 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 WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | 1.01e+017 | 740,125,444,000 | 094,025,760,44 |
| Total for SPOT : | | | | | | | | | 1.01e+017 | 740,125,444,000 | 094,025,760,44 |
| Total Futures | | | | | | | | | 1.01e+017 | 740,125,446,549 | 094,026,801,07 |
| Total Options | | | | | | | | | 0.00 | 0 | 227,37 |
| Grand Total: | | | | | | | | | 1.01e+017 | 740,125,446,549 | 094,027,028,45 |