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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2020

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 05/11/2020 | Bond Future | | | 12.05002 | 71.77725 | 12.14680 | 71.29231 | | | 0.00 | 0 | 35 |
| ES33 | On | 04/02/2021 | Bond Future | | | 12.33089 | 72.53227 | 12.43194 | 72.04258 | | | 0.00 | 0 | |
| ES33 | On | 06/05/2021 | Bond Future | | | 12.61733 | 69.53481 | 12.72287 | 69.04001 | | | 0.00 | 0 | |
| ES33 | On | 05/08/2021 | Bond Future | | | 12.91857 | 70.30217 | 13.02896 | 69.80202 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 05/11/2020 | Bond Future | | | 12.46074 | 70.95366 | 12.53685 | 70.53372 | | | 0.00 | 0 | 4,9 |
| ES42 | On | 04/02/2021 | Bond Future | | | 12.72318 | 71.70087 | 12.80280 | 71.27689 | | | 0.00 | 0 | |
| ES42 | On | 06/05/2021 | Bond Future | | | 13.00111 | 68.21148 | 13.08463 | 67.78313 | | | 0.00 | 0 | |
| ES42 | On | 05/08/2021 | Bond Future | | | 13.28574 | 68.96482 | 13.37336 | 68.53182 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,91 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,91 |
| I2025 | On | 05/11/2020 | Bond Future | | | 140.08025 | 140.08025 | 139.72778 | 139.72778 | | | 0.00 | 0 | 3,96 |
| I2025 | On | 04/02/2021 | Bond Future | | | 140.09211 | 140.09211 | 139.73655 | 139.73655 | | | 0.00 | 0 | |
| I2025 | On | 06/05/2021 | Bond Future | | | 141.62636 | 141.62636 | 141.26715 | 141.26715 | | | 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 | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| I2025 | On | 05/08/2021 | Bond Future | | | 141.70439 | 141.70439 | 141.34131 | 141.34131 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 3,96 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 3,96 |
| I2029 | On | 05/11/2020 | Bond Future | | | 98.49528 | 98.49528 | 97.97933 | 97.97933 | | | 787,962.24 | 8 | 5,00 |
| I2029 | On | 04/02/2021 | Bond Future | | | 99.55491 | 99.55491 | 99.03392 | 99.03392 | | | 0.00 | 0 | |
| I2029 | On | 06/05/2021 | Bond Future | | | 99.51610 | 99.51610 | 98.98952 | 98.98952 | | | 0.00 | 0 | |
| I2029 | On | 05/08/2021 | Bond Future | | | 100.63676 | 100.63676 | 100.10435 | 100.10435 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 787,962.24 | 8 | 5,00 |
| Total For I2029 | | | | | | | | | | | | 787,962.24 | 8 | 5,00 |
| I2033 | On | 05/11/2020 | Bond Future | | | 93.23178 | 93.23178 | 93.04910 | 93.04910 | | | 0.00 | 0 | 9,61 |
| I2033 | On | 04/02/2021 | Bond Future | | | 94.23464 | 94.23464 | 94.05046 | 94.05046 | | | 0.00 | 0 | |
| I2033 | On | 06/05/2021 | Bond Future | | | 94.06182 | 94.06182 | 93.87579 | 93.87579 | | | 0.00 | 0 | |
| I2033 | On | 05/08/2021 | Bond Future | | | 95.12106 | 95.12106 | 94.93301 | 94.93301 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 9,61 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 9,61 |
| I2038 | On | 05/11/2020 | Bond Future | | | 104.16726 | 104.16726 | 104.74812 | 104.74812 | | | 0.00 | 0 | 11,07 |
| I2038 | On | 04/02/2021 | Bond Future | | | 103.60599 | 103.60599 | 104.19367 | 104.19367 | | | 0.00 | 0 | |
| I2038 | On | 06/05/2021 | Bond Future | | | 104.74089 | 104.74089 | 105.33504 | 105.33504 | | | 0.00 | 0 | |
| I2038 | On | 05/08/2021 | Bond Future | | | 104.21406 | 104.21406 | 104.81520 | 104.81520 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 11,07 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 11,07 |
| I2046 | On | 05/11/2020 | Bond Future | | | 91.59375 | 91.59375 | 91.60989 | 91.60989 | | | 0.00 | 0 | 15,66 |
| I2046 | On | 04/02/2021 | Bond Future | | | 92.57943 | 92.57943 | 92.59607 | 92.59607 | | | 0.00 | 0 | |
| I2046 | On | 06/05/2021 | Bond Future | | | 91.81930 | 91.81930 | 91.83626 | 91.83626 | | | 0.00 | 0 | |
| I2046 | On | 05/08/2021 | Bond Future | | | 92.85343 | 92.85343 | 92.87076 | 92.87076 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 15,66 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 15,66 |
| I2050 | On | 05/11/2020 | Bond Future | | | 94.90788 | 94.90788 | 94.57845 | 94.57845 | | | 0.00 | 0 | 14,18 |
| I2050 | On | 04/02/2021 | Bond Future | | | 94.05543 | 94.05543 | 93.72296 | 93.72296 | | | 0.00 | 0 | |
| I2050 | On | 06/05/2021 | Bond Future | | | 95.08565 | 95.08565 | 94.74972 | 94.74972 | | | 0.00 | 0 | |
| I2050 | On | 05/08/2021 | Bond Future | | | 94.24600 | 94.24600 | 93.90637 | 93.90637 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 14,18 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 14,18 |
| R186 | On | 05/11/2020 | Bond Future | | | 7.55135 | 118.28227 | 7.55873 | 118.24355 | | 9.76 | 371,051,480.99 | 3,137 | 88,46 |
| R186 | On | 04/02/2021 | Bond Future | | | 7.73773 | 114.24645 | 7.74543 | 114.20787 | | 9.38 | 5,712,322.50 | 50 | 1 |
| R186 | On | 06/05/2021 | Bond Future | | | 7.93860 | 115.47113 | 7.94672 | 115.43236 | | 8.54 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | | | 8.15504 | 111.46326 | 8.16363 | 111.42427 | | 8.51 | 0.00 | 0 | |

| Contract 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 | | | | | | | | | | | | 376,763,803.49 | 3,187 | 88,51 |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Call | | | 3,047.84000 | 3.04784 | 3,058,840 | 9.90 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 825.72000 | 0.82572 | 806,100 | 10.25 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 4,833.05000 | 4.83305 | 4,852,150 | 10.25 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Call | | | 8,671.62000 | 8.67162 | 8,703,480 | 10.38 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 9.26 | Put | | | 171.29000 | 0.17129 | 164,430 | 10.38 | 0.00 | 0 | 3,50 |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Call | | | 6,068.03000 | 6.06803 | 6,091,980 | 10.38 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.65 | Put | | | 520.10000 | 0.52010 | 505,330 | 10.38 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Call | | | 6,108.70000 | 6.10870 | 6,132,810 | 10.38 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.66 | Put | | | 511.53000 | 0.51153 | 496,920 | 10.38 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Call | | | 6,027.44000 | 6.02744 | 6,051,230 | 10.38 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.64 | Put | | | 528.78000 | 0.52878 | 513,850 | 10.38 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Put | | | 6,166.63000 | 6.16663 | 6,126,290 | 9.52 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 6.50 | Call | | | 437.56000 | 0.43756 | 435,940 | 9.52 | 0.00 | 0 | 8 |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Put | | | 2,382.19000 | 2.38219 | 2,349,290 | 9.76 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.50 | Call | | | 2,073.56000 | 2.07356 | 2,079,380 | 9.76 | 0.00 | 0 | 8 |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Put | | | 1,293.26000 | 1.29326 | 1,268,150 | 10.00 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 8.00 | Call | | | 3,578.90000 | 3.57890 | 3,592,510 | 10.00 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Put | | | 4,016.05000 | 4.01605 | 3,977,790 | 9.61 | 0.00 | 0 | |
| R186 | On | 05/11/2020 | Bond Future | 7.00 | Call | | | 1,036.69000 | 1.03669 | 1,037,150 | 9.61 | 0.00 | 0 | 1,20 |
| R186 | On | 05/11/2020 | Bond Future | 7.84 | Put | | | 1,584.20000 | 1.58420 | 1,556,480 | 9.90 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Call | | | 3,654.77000 | 3.65477 | 3,668,840 | 9.47 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Put | | | 2,388.65000 | 2.38865 | 2,364,140 | 9.47 | 0.00 | 0 | 15,17 |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Call | | | 4,132.26000 | 4.13226 | 4,148,040 | 9.55 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Put | | | 2,079.55000 | 2.07955 | 2,056,750 | 9.55 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Call | | | 4,162.94000 | 4.16294 | 4,178,830 | 9.56 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Put | | | 2,061.30000 | 2.06130 | 2,038,610 | 9.56 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Call | | | 4,101.69000 | 4.10169 | 4,117,370 | 9.55 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Put | | | 2,097.93000 | 2.09793 | 2,075,030 | 9.55 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | | 12,768.85000 | 12.76885 | 12,802,980 | 9.10 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | | 264.08000 | 0.26408 | 259,440 | 9.10 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | | 12,806.79000 | 12.80679 | 12,840,960 | 9.10 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | | 260.99000 | 0.26099 | 256,390 | 9.10 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | | 12,730.93000 | 12.73093 | 12,765,010 | 9.10 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | | 267.21000 | 0.26721 | 262,520 | 9.10 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 4,917.77000 | 4.91777 | 4,936,190 | 8.67 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 2,826.79000 | 2.82679 | 2,806,220 | 8.67 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 4,863.53000 | 4.86353 | 4,881,810 | 8.66 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 2,861.19000 | 2.86119 | 2,840,480 | 8.66 | 0.00 | 0 | |

| 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 | | | 4,890.83000 | 4.89083 | 4,909,190 | 8.67 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 2,844.15000 | 2.84415 | 2,823,520 | 8.67 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 28,23 |
| Total For R186 | | | | | | | | | | | | 376,763,803.49 | 3,187 | 116,74 |
| R197 | On | 05/11/2020 | Bond Future | | | 307.14462 | 307.14462 | 307.02939 | 307.02939 | | | 0.00 | 0 | 2,55 |
| R197 | On | 04/02/2021 | Bond Future | | | 302.66589 | 302.66589 | 302.55088 | 302.55088 | | | 0.00 | 0 | |
| R197 | On | 06/05/2021 | Bond Future | | | 305.98117 | 305.98117 | 305.86544 | 305.86544 | | | 0.00 | 0 | |
| R197 | On | 05/08/2021 | Bond Future | | | 301.49464 | 301.49464 | 301.37797 | 301.37797 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,55 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,55 |
| R202 | On | 05/11/2020 | Bond Future | | | 208.15474 | 208.15474 | 208.19112 | 208.19112 | | | 0.00 | 0 | 8,10 |
| R202 | On | 04/02/2021 | Bond Future | | | 206.26013 | 206.26013 | 206.29781 | 206.29781 | | | 0.00 | 0 | |
| R202 | On | 06/05/2021 | Bond Future | | | 208.51913 | 208.51913 | 208.55762 | 208.55762 | | | 0.00 | 0 | |
| R202 | On | 05/08/2021 | Bond Future | | | 206.65407 | 206.65407 | 206.69316 | 206.69316 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,10 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,10 |
| R2023 | On | 05/11/2020 | Bond Future | | | 4.50599 | 108.53385 | 4.46228 | 108.63280 | | 2.30 | 157,374,082.50 | 1,450 | 34,21 |
| R2023 | On | 04/02/2021 | Bond Future | | | 4.54638 | 109.67496 | 4.49655 | 109.77548 | | 2.10 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | | | 4.57636 | 106.94273 | 4.51907 | 107.04455 | | 1.84 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | | | 4.60057 | 108.12225 | 4.53330 | 108.22532 | | 1.63 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 157,374,082.50 | 1,450 | 34,21 |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.83 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Call | | | 6,546.98000 | 6.54698 | 6,448,030 | 2.83 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.47 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.83 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Call | | | 6,505.15000 | 6.50515 | 6,406,200 | 2.83 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.45 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.83 | 0.00 | 0 | |
| R2023 | On | 05/11/2020 | Bond Future | 7.46 | Call | | | 6,526.06000 | 6.52606 | 6,427,110 | 2.83 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Call | | | 3,637.24000 | 3.63724 | 3,539,030 | 2.47 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Put | | | 17.73000 | 0.01773 | 20,040 | 2.47 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Call | | | 3,656.05000 | 3.65605 | 3,557,780 | 2.47 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Put | | | 17.24000 | 0.01724 | 19,490 | 2.47 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Call | | | 3,618.44000 | 3.61844 | 3,520,290 | 2.47 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Put | | | 18.24000 | 0.01824 | 20,610 | 2.47 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Call | | | 5,248.60000 | 5.24860 | 5,147,050 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Put | | | 1.58000 | 0.00158 | 1,850 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Call | | | 5,265.19000 | 5.26519 | 5,163,620 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Put | | | 1.54000 | 0.00154 | 1,790 | 2.12 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Call | | | 5,232.02000 | 5.23202 | 5,130,470 | 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 Interr |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Put | | | 1.63000 | 0.00163 | 1,900 | 2.12 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 1,470.56000 | 1.47056 | 1,394,090 | 1.72 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 288.84000 | 0.28884 | 315,440 | 1.72 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 1,446.97000 | 1.44697 | 1,371,020 | 1.72 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 295.46000 | 0.29546 | 322,580 | 1.72 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 1,458.75000 | 1.45875 | 1,382,540 | 1.72 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 292.13000 | 0.29213 | 318,990 | 1.72 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 157,374,082.50 | 1,450 | 34,21 |
| R2030 | On | 05/11/2020 | Bond Future | | | 9.43293 | 93.49604 | 9.47164 | 93.27488 | | 16.60 | 5,142,282.20 | 55 | 101,02 |
| R2030 | On | 04/02/2021 | Bond Future | | | 9.64271 | 90.47486 | 9.68307 | 90.25180 | | 16.12 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | | | 9.86446 | 91.44498 | 9.90662 | 91.21968 | | 14.64 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | | | 10.10350 | 88.44841 | 10.14765 | 88.22075 | | 14.58 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 5,142,282.20 | 55 | 101,02 |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Call | | | 2,747.89000 | 2.74789 | 2,840,220 | 16.53 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.39 | Put | | | 3,215.15000 | 3.21515 | 3,086,320 | 16.53 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Call | | | 2,775.41000 | 2.77541 | 2,868,420 | 16.54 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Put | | | 7,403.11000 | 7.40311 | 7,214,440 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Put | | | 8,797.57000 | 8.79757 | 8,599,110 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Put | | | 3,245.23000 | 3.24523 | 3,115,730 | 16.53 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.65 | Call | | | 3,513.28000 | 3.51328 | 3,623,170 | 16.70 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.65 | Put | | | 2,503.22000 | 2.50322 | 2,391,950 | 16.70 | 0.00 | 0 | 2,50 |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Call | | | 4,672.88000 | 4.67288 | 4,804,740 | 17.01 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.99 | Put | | | 1,777.60000 | 1.77760 | 1,688,300 | 17.01 | 0.00 | 0 | 5,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Put | | | 5,640.61000 | 5.64061 | 5,470,170 | 16.13 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.36 | Call | | | 763.80000 | 0.76380 | 796,290 | 16.02 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Put | | | 5,090.90000 | 5.09090 | 4,927,960 | 16.21 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.86 | Call | | | 1,513.01000 | 1.51301 | 1,571,230 | 16.21 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Call | | | 4,209.70000 | 4.20970 | 4,333,400 | 16.88 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.86 | Put | | | 2,029.08000 | 2.02908 | 1,931,620 | 16.88 | 0.00 | 0 | 14,16 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Put | | | 7,506.37000 | 7.50637 | 7,316,860 | 16.02 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.10 | Call | | | 515.68000 | 0.51568 | 538,380 | 16.02 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Put | | | 5,131.93000 | 5.13193 | 4,968,390 | 16.20 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.85 | Call | | | 1,494.04000 | 1.49404 | 1,551,660 | 16.20 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Call | | | 3,388.88000 | 3.38888 | 3,496,080 | 16.67 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.61 | Put | | | 2,604.06000 | 2.60406 | 2,490,100 | 16.67 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Put | | | 6,556.08000 | 6.55608 | 6,375,140 | 16.04 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.73 | Call | | | 1,278.84000 | 1.27884 | 1,329,560 | 16.13 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Put | | | 3,720.59000 | 3.72059 | 3,581,050 | 16.44 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 05/11/2020 | Bond Future | 9.23 | Call | | | 2,328.47000 | 2.32847 | 2,410,090 | 16.44 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Call | | | 6,551.21000 | 6.55121 | 6,709,540 | 17.64 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.47 | Put | | | 1,081.58000 | 1.08158 | 1,018,750 | 17.64 | 0.00 | 0 | 3,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Put | | | 1,200.94000 | 1.20094 | 1,133,110 | 17.50 | 0.00 | 0 | 15,4 |
| R2030 | On | 05/11/2020 | Bond Future | 8.34 | Call | | | 741.96000 | 0.74196 | 773,610 | 16.02 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Put | | | 4,388.09000 | 4.38809 | 4,236,210 | 16.32 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.04 | Call | | | 1,881.84000 | 1.88184 | 1,951,120 | 16.32 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Call | | | 4,932.27000 | 4.93227 | 5,068,370 | 17.10 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 10.06 | Put | | | 1,655.29000 | 1.65529 | 1,570,230 | 17.10 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/11/2020 | Bond Future | 9.40 | Put | | | 3,185.27000 | 3.18527 | 3,057,120 | 16.54 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.38 | Call | | | 2,720.52000 | 2.72052 | 2,812,180 | 16.53 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 8.53 | Call | | | 971.84000 | 0.97184 | 1,012,060 | 16.04 | 0.00 | 0 | 15,4 |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Put | | | 4,425.37000 | 4.42537 | 4,272,860 | 16.31 | 0.00 | 0 | |
| R2030 | On | 05/11/2020 | Bond Future | 9.03 | Call | | | 1,860.00000 | 1.86000 | 1,928,650 | 16.31 | 0.00 | 0 | 15,4 |
| R2030 | On | 05/11/2020 | Bond Future | 10.37 | Call | | | 6,142.48000 | 6.14248 | 6,295,810 | 17.50 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Call | | | 2,616.49000 | 2.61649 | 2,695,060 | 15.76 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Put | | | 9,017.05000 | 9.01705 | 8,839,720 | 15.57 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Call | | | 1,315.30000 | 1.31530 | 1,361,030 | 15.57 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Put | | | 6,782.22000 | 6.78222 | 6,625,560 | 15.62 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Put | | | 2,803.43000 | 2.80343 | 2,710,830 | 16.46 | 0.00 | 0 | 1,80 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Call | | | 2,704.96000 | 2.70496 | 2,785,450 | 15.78 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Put | | | 5,652.41000 | 5.65241 | 5,509,840 | 15.78 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Call | | | 2,727.16000 | 2.72716 | 2,808,130 | 15.79 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Call | | | 1,328.14000 | 1.32814 | 1,374,250 | 15.57 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Put | | | 5,794.46000 | 5.79446 | 5,649,970 | 15.76 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Put | | | 8,968.55000 | 8.96855 | 8,791,600 | 15.57 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Put | | | 5,617.10000 | 5.61710 | 5,475,010 | 15.79 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Call | | | 2,682.62000 | 2.68262 | 2,762,630 | 15.77 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Put | | | 5,687.63000 | 5.68763 | 5,544,580 | 15.77 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Call | | | 2,087.68000 | 2.08768 | 2,154,080 | 15.62 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Call | | | 5,597.86000 | 5.59786 | 5,728,320 | 16.46 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Put | | | 5,512.59000 | 5.51259 | 5,371,950 | 15.80 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Call | | | 2,794.92000 | 2.79492 | 2,877,340 | 15.80 | 0.00 | 0 | 1,60 |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Put | | | 9,812.04000 | 9.81204 | 9,629,000 | 15.57 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Call | | | 1,122.06000 | 1.12206 | 1,162,080 | 15.57 | 0.00 | 0 | 1,60 |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | | 6,874.80000 | 6.87480 | 6,727,800 | 14.12 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | | 2,716.49000 | 2.71649 | 2,794,790 | 14.12 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | | 4,571.87000 | 4.57187 | 4,683,070 | 14.59 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | | 4,500.52000 | 4.50052 | 4,386,420 | 14.59 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | | 10,421.06000 | 10.42106 | 10,595,780 | 15.58 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | 10.35042000 | 10.35042 | 10,524,560 | 15.58 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | 1,463.03000 | 1.46303 | 1,411,870 | 15.58 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | 7,103.50000 | 7.10350 | 7,246,810 | 15.27 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | 2,797.93000 | 2.79793 | 2,715,940 | 15.27 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Call | | 10,385.73000 | 10.38573 | 10,560,150 | 15.58 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | 4,198.25000 | 4.19825 | 4,089,170 | 14.66 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | 6,625.74000 | 6.62574 | 6,481,700 | 14.16 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | 12,196.76000 | 12.19676 | 12,007,920 | 14.04 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | 1,039.78000 | 1.03978 | 1,076,240 | 14.04 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | 4,906.20000 | 4.90620 | 5,022,420 | 14.66 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Put | | 1,451.86000 | 1.45186 | 1,400,980 | 15.58 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | 1,440.75000 | 1.44075 | 1,390,170 | 15.58 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | 2,862.55000 | 2.86255 | 2,943,810 | 14.16 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | 5,799.12000 | 5.79912 | 5,923,120 | 14.69 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | 4,411.46000 | 4.41146 | 4,307,800 | 14.69 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | 5,827.15000 | 5.82715 | 5,951,500 | 14.70 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | 4,389.08000 | 4.38908 | 4,285,770 | 14.70 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | 5,770.80000 | 5.77080 | 5,894,440 | 14.68 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | 4,433.59000 | 4.43359 | 4,329,570 | 14.68 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 127,92 |
| Total For R2030 | | | | | | | | | | | 5,142,282.20 | 55 | 228,95 |
| R2032 | On | 05/11/2020 | Bond Future | | | 10.37968 | 86.87496 | 10.41342 | 86.67481 | 20.25 | 246,290,511.60 | 2,835 | 115,00 |
| R2032 | On | 04/02/2021 | Bond Future | | | 10.60504 | 87.78900 | 10.64014 | 87.58716 | 18.88 | 5,267,340.00 | 60 | 0 |
| R2032 | On | 06/05/2021 | Bond Future | | | 10.83951 | 84.58516 | 10.87609 | 84.38138 | 17.95 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | | | 11.08498 | 85.51863 | 11.12316 | 85.31270 | 17.08 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 251,557,851.60 | 2,895 | 115,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Call | | 1,722.84000 | 1.72284 | 1,772,790 | 19.62 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.76 | Put | | 5,715.95000 | 5.71595 | 5,565,750 | 19.62 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Call | | 1,743.23000 | 1.74323 | 1,793,670 | 19.63 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Put | | 6,382.72000 | 6.38272 | 6,225,390 | 19.50 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.61 | Call | | 1,437.19000 | 1.43719 | 1,480,010 | 19.50 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Call | | 5,315.67000 | 5.31567 | 5,432,210 | 20.78 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Put | | 7,201.76000 | 7.20176 | 7,037,060 | 19.41 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.44 | Call | | 1,160.11000 | 1.16011 | 1,195,560 | 19.41 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Call | | 5,659.80000 | 5.65980 | 5,780,830 | 20.92 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Put | | 5,758.79000 | 5.75879 | 5,608,090 | 19.61 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Put | | 8,973.50000 | 8.97350 | 8,796,970 | 19.41 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 9.11 | Call | | 752.19000 | 0.75219 | 775,810 | 19.41 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 9.77 | Put | | 5,673.34000 | 5.67334 | 5,523,630 | 19.63 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032 | On | 05/11/2020 | Bond Future | 9.75 | Call | | 1,702.61000 | 1.70261 | 1,752,060 | 19.61 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 11.08 | Put | | 1,833.89000 | 1.83389 | 1,754,770 | 20.92 | 0.00 | 0 | 1,00 |
| R2032 | On | 05/11/2020 | Bond Future | 10.99 | Put | | 1,992.35000 | 1.99235 | 1,908,740 | 20.78 | 0.00 | 0 | 3,00 |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Put | | 9,962.12000 | 9.96212 | 9,780,680 | 19.41 | 0.00 | 0 | |
| R2032 | On | 05/11/2020 | Bond Future | 8.94 | Call | | 590.56000 | 0.59056 | 609,270 | 19.41 | 0.00 | 0 | 1,00 |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Put | | 8,275.11000 | 8.27511 | 8,126,720 | 18.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Call | | 2,147.14000 | 2.14714 | 2,200,950 | 18.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Put | | 8,229.33000 | 8.22933 | 8,081,300 | 18.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Call | | 2,112.52000 | 2.11252 | 2,165,600 | 18.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Put | | 8,321.05000 | 8.32105 | 8,172,290 | 18.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Call | | 1,005.37000 | 1.00537 | 1,033,460 | 18.17 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Put | | 9,872.67000 | 9.87267 | 9,713,100 | 18.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Call | | 1,609.76000 | 1.60976 | 1,652,030 | 18.17 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Call | | 5,093.95000 | 5.09395 | 5,195,100 | 18.93 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Put | | 4,069.97000 | 4.06997 | 3,969,280 | 18.93 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Call | | 2,129.78000 | 2.12978 | 2,183,230 | 18.17 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Put | | 12,605.67000 | 12.60567 | 12,431,920 | 18.17 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | 9,180.45000 | 9.18045 | 9,318,510 | 19.10 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | 2,639.00000 | 2.63900 | 2,573,280 | 19.10 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | 9,114.96000 | 9.11496 | 9,252,430 | 19.10 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | 2,672.97000 | 2.67297 | 2,606,660 | 19.10 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | 10,694.59000 | 10.69459 | 10,844,960 | 19.10 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | 1,961.84000 | 1.96184 | 1,908,430 | 19.10 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | 6,816.43000 | 6.81643 | 6,692,230 | 17.44 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | 3,702.07000 | 3.70207 | 3,781,650 | 17.44 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | 9,147.69000 | 9.14769 | 9,285,460 | 19.10 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | 2,655.94000 | 2.65594 | 2,589,930 | 19.10 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | 6,358.30000 | 6.35830 | 6,467,680 | 17.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | 5,149.16000 | 5.14916 | 5,052,610 | 17.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | 6,387.01000 | 6.38701 | 6,496,700 | 17.16 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | 5,125.13000 | 5.12513 | 5,028,890 | 17.16 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 6,415.77000 | 6.41577 | 6,525,760 | 17.17 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 5,101.20000 | 5.10120 | 5,005,260 | 17.17 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 15,87 |
| Total For R2032 | | | | | | | | | | | 251,557,851.60 | 2,895 | 130,93 |
| R2035 | On | 05/11/2020 | Bond Future | | | 11.11250 | 85.86390 | 11.20867 | 85.26693 | 22.85 | 0.00 | 0 | 103,80 |
| R2035 | On | 04/02/2021 | Bond Future | | | 11.35154 | 86.76672 | 11.45182 | 86.16393 | 21.31 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | | | 11.59086 | 83.22208 | 11.69540 | 82.61294 | 20.29 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | | | 11.84476 | 84.14035 | 11.95395 | 83.52458 | 19.20 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|----------|------------------|------------|
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 103,85 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Call | | | 1,527.64000 | 1.52764 | 1,687,130 | 21.82 | | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.33 | Put | | | 7,224.46000 | 7.22446 | 6,786,980 | 21.82 | | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 1,546.57000 | 1.54657 | 1,707,530 | 21.84 | | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 7,175.39000 | 7.17539 | 6,739,380 | 21.84 | | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Call | | | 1,508.85000 | 1.50885 | 1,666,880 | 21.81 | | 0.00 | 0 | |
| R2035 | On | 05/11/2020 | Bond Future | 10.32 | Put | | | 7,273.75000 | 7.27375 | 6,834,810 | 21.81 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Call | | | 1,957.21000 | 1.95721 | 2,117,970 | 20.41 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Put | | | 10,386.62000 | 10.38662 | 9,944,590 | 20.41 | 5,539,136.63 | | 557 | 65 |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Call | | | 4,168.85000 | 4.16885 | 4,443,280 | 20.99 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Put | | | 6,064.86000 | 6.06486 | 5,736,500 | 20.99 | | 0.00 | 0 | 65 |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Call | | | 1,816.29000 | 1.81629 | 1,967,970 | 20.41 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Put | | | 10,869.63000 | 10.86963 | 10,418,520 | 20.41 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Call | | | 1,831.59000 | 1.83159 | 1,984,270 | 20.41 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Put | | | 10,815.30000 | 10.81530 | 10,365,190 | 20.41 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Call | | | 1,801.08000 | 1.80108 | 1,951,770 | 20.41 | | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Put | | | 10,924.13000 | 10.92413 | 10,472,030 | 20.41 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Call | | | 5,277.38000 | 5.27738 | 5,582,930 | 20.11 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Put | | | 6,126.46000 | 6.12646 | 5,822,870 | 20.11 | | 0.00 | 0 | 1,65 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Call | | | 9,266.23000 | 9.26623 | 9,680,150 | 21.59 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Put | | | 3,379.00000 | 3.37900 | 3,183,780 | 21.59 | | 0.00 | 0 | 1,65 |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Put | | | 8,749.25000 | 8.74925 | 8,368,950 | 19.46 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Call | | | 3,368.72000 | 3.36872 | 3,597,560 | 19.46 | | 0.00 | 0 | 1,65 |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Call | | | 4,640.22000 | 4.64022 | 4,922,320 | 19.91 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Put | | | 6,859.52000 | 6.85952 | 6,532,480 | 19.91 | | 0.00 | 0 | 75 |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Put | | | 11,437.68000 | 11.43768 | 11,001,870 | 19.41 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Call | | | 2,312.26000 | 2.31226 | 2,485,590 | 19.41 | | 0.00 | 0 | 75 |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Call | | | 7,853.64000 | 7.85364 | 8,235,910 | 20.99 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Put | | | 4,080.61000 | 4.08061 | 3,853,740 | 20.99 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Call | | | 7,784.74000 | 7.78474 | 8,165,330 | 20.96 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 4,119.76000 | 4.11976 | 3,891,210 | 20.96 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Call | | | 6,687.82000 | 6.68782 | 7,039,030 | 20.53 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Put | | | 4,838.82000 | 4.83882 | 4,580,890 | 20.53 | | 0.00 | 0 | 75 |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 7,819.30000 | 7.81930 | 8,200,730 | 20.97 | | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 4,100.27000 | 4.10027 | 3,872,560 | 20.97 | | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 17.20000 | 0.01720 | 19,450 | 18.42 | | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 54,583.31000 | 54.58331 | 53,969,790 | 18.42 | | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 16.70000 | 0.01670 | 18,880 | 18.42 | | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 54,816.10000 | 54.81610 | 54,202,510 | 18.42 | | 0.00 | 0 | |

| 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 | 5.30 | Call | | | 16.95000 | 0.01695 | 19,160 | 18.42 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 54,699.64000 | 54.69964 | 54,086,080 | 18.42 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 5,539,136.63 | 557 | 8,62 |
| Total For R2035 | | | | | | | | | | | | 5,539,136.63 | 557 | 112,48 |
| R2037 | On | 05/11/2020 | Bond Future | | | 11.39202 | 81.14780 | 11.48285 | 80.59560 | | 24.37 | 74,493,680.40 | 918 | 139,16 |
| R2037 | On | 04/02/2021 | Bond Future | | | 11.62469 | 77.74655 | 11.71935 | 77.18893 | | 23.95 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | | | 11.86621 | 78.58040 | 11.96490 | 78.01704 | | 21.65 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | | | 12.12449 | 75.19182 | 12.22766 | 74.62231 | | 21.69 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 74,493,680.40 | 918 | 139,16 |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Call | | | 961.51000 | 0.96151 | 1,061,220 | 23.26 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.18 | Put | | | 9,488.86000 | 9.48886 | 9,036,370 | 23.26 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Call | | | 973.63000 | 0.97363 | 1,074,380 | 23.26 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.19 | Put | | | 9,430.27000 | 9.43027 | 8,978,820 | 23.26 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Call | | | 949.50000 | 0.94950 | 1,048,180 | 23.26 | 0.00 | 0 | |
| R2037 | On | 05/11/2020 | Bond Future | 10.17 | Put | | | 9,547.65000 | 9.54765 | 9,094,130 | 23.26 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Put | | | 8,223.60000 | 8.22360 | 7,862,010 | 23.08 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Call | | | 1,951.34000 | 1.95134 | 2,098,300 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Put | | | 11,037.08000 | 11.03708 | 10,620,050 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Call | | | 1,859.06000 | 1.85906 | 2,000,550 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Call | | | 2,161.88000 | 2.16188 | 2,320,990 | 22.99 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Call | | | 11,956.36000 | 11.95636 | 12,406,880 | 25.45 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Put | | | 1,446.32000 | 1.44632 | 1,339,220 | 25.45 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Call | | | 2,860.63000 | 2.86063 | 3,056,660 | 23.08 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Call | | | 1,828.98000 | 1.82898 | 1,968,670 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Put | | | 11,091.65000 | 11.09165 | 10,673,720 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Put | | | 10,659.81000 | 10.65981 | 10,249,150 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Put | | | 14,801.93000 | 14.80193 | 14,334,050 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Call | | | 1,057.02000 | 1.05702 | 1,146,760 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Call | | | 1,843.98000 | 1.84398 | 1,984,570 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Put | | | 4,420.90000 | 4.42090 | 4,175,850 | 24.16 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Call | | | 5,867.90000 | 5.86790 | 6,180,470 | 24.16 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Call | | | 5,651.74000 | 5.65174 | 5,957,410 | 24.09 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Put | | | 4,604.60000 | 4.60460 | 4,352,650 | 24.09 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Put | | | 9,981.11000 | 9.98111 | 9,582,600 | 22.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Put | | | 10,982.68000 | 10.98268 | 10,566,550 | 22.99 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 4,585.06000 | 4.58506 | 4,357,230 | 22.11 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 7,187.58000 | 7.18758 | 7,523,910 | 22.12 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 4,563.31000 | 4.56331 | 4,336,280 | 22.12 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | | 7,123.56000 | 7.12356 | 7,458,280 | 22.10 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|---------------|
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 4.60690000 | 4.60690 | 4,378,260 | 22.10 | | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 7.15555000 | 7.15555 | 7,491,080 | 22.11 | | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | 6.49455000 | 6.49455 | 6,802,030 | 21.71 | | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | 6.26275000 | 6.26275 | 6,000,720 | 21.71 | | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | 6.52278000 | 6.52278 | 6,831,030 | 21.72 | | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | 6.23640000 | 6.23640 | 5,975,140 | 21.72 | | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | 6.46665000 | 6.46665 | 6,773,350 | 21.70 | | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | 6.28950000 | 6.28950 | 6,026,690 | 21.70 | | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total For R2037 | | | | | | | | | | | | 74,493,680.40 | 918 | 140,45 |
| R2040 | On | 05/11/2020 | Bond Future | | | 11.62287 | 82.46880 | 11.69821 | 81.99102 | 25.24 | | 0.00 | 0 | 69,27 |
| R2040 | On | 04/02/2021 | Bond Future | | | 11.85689 | 78.83117 | 11.93550 | 78.34874 | 24.85 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | | | 12.09942 | 79.67676 | 12.18149 | 79.18931 | 22.38 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | | | 12.35895 | 76.04995 | 12.44486 | 75.55726 | 22.35 | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 69,27 |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Call | | 3,366.46000 | 3.36646 | 3,573,800 | 24.96 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.50 | Put | | 4,633.54000 | 4.63354 | 4,363,100 | 24.96 | | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Call | | 3,978.19000 | 3.97819 | 4,209,970 | 25.18 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.70 | Put | | 3,966.89000 | 3.96689 | 3,720,890 | 25.18 | | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Put | | 16,365.15000 | 16.36515 | 15,913,260 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.50 | Call | | 266.66000 | 0.26666 | 292,550 | 23.89 | | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Put | | 12,592.92000 | 12.59292 | 12,167,210 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.00 | Call | | 584.15000 | 0.58415 | 636,220 | 23.89 | | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Put | | 6,663.01000 | 6.66301 | 6,331,370 | 24.26 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 11.00 | Call | | 2,050.04000 | 2.05004 | 2,196,180 | 24.26 | | 0.00 | 0 | 2,38 |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Put | | 14,570.97000 | 14.57097 | 14,129,500 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 9.73 | Call | | 388.45000 | 0.38845 | 424,760 | 23.89 | | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Put | | 11,023.64000 | 11.02364 | 10,614,570 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.23 | Call | | 804.80000 | 0.80480 | 873,510 | 23.89 | | 0.00 | 0 | 2,00 |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Call | | 894.67000 | 0.89467 | 969,880 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.31 | Put | | 10,503.84000 | 10.50384 | 10,101,270 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Call | | 906.41000 | 0.90641 | 982,460 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.32 | Put | | 10,439.83000 | 10.43983 | 10,038,100 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Call | | 883.05000 | 0.88305 | 957,430 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 05/11/2020 | Bond Future | 10.30 | Put | | 10,568.07000 | 10.56807 | 10,164,670 | 23.89 | | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Put | | 12,043.02000 | 12.04302 | 11,674,000 | 23.75 | | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Call | | 1,787.64000 | 1.78764 | 1,899,530 | 23.75 | | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Put | | 12,161.81000 | 12.16181 | 11,791,270 | 23.75 | | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Call | | 1,337.97000 | 1.33797 | 1,426,390 | 23.75 | | 0.00 | 0 | 80 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Call | | 4,786.54000 | 4.78654 | 5,015,130 | 24.58 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Put | | 5,995.35000 | 5.99535 | 5,741,510 | 24.58 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Call | | 1,802.71000 | 1.80271 | 1,915,360 | 23.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Put | | 12,102.32000 | 12.10232 | 11,732,540 | 23.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Call | | 1,817.87000 | 1.81787 | 1,931,280 | 23.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Call | | 1,558.18000 | 1.55818 | 1,658,330 | 23.75 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Call | | 4,300.26000 | 4.30026 | 4,513,480 | 24.40 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Put | | 6,585.18000 | 6.58518 | 6,315,970 | 24.40 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Put | | 17,745.52000 | 17.74552 | 17,321,810 | 23.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Call | | 820.89000 | 0.82089 | 879,610 | 23.75 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Put | | 14,229.29000 | 14.22929 | 13,835,280 | 23.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Put | | 18,350.44000 | 18.35044 | 17,922,670 | 23.75 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Call | | 754.72000 | 0.75472 | 809,380 | 23.75 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Put | | 13,138.91000 | 13.13891 | 12,756,630 | 23.75 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 5,333.41000 | 5.33341 | 5,118,610 | 22.55 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 6,810.12000 | 6.81012 | 7,083,490 | 22.56 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 5,307.20000 | 5.30720 | 5,093,120 | 22.56 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 6,747.85000 | 6.74785 | 7,019,770 | 22.54 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 5,359.47000 | 5.35947 | 5,143,940 | 22.54 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 6,779.09000 | 6.77909 | 7,051,740 | 22.55 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | 6,744.79000 | 6.74479 | 7,008,760 | 22.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | 6,544.77000 | 6.54477 | 6,316,050 | 22.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | 6,773.65000 | 6.77365 | 7,038,290 | 22.34 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | 6,516.87000 | 6.51687 | 6,288,820 | 22.34 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | 6,715.69000 | 6.71569 | 6,978,980 | 22.32 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | 6,572.50000 | 6.57250 | 6,343,100 | 22.32 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 18,66 |
| Total For R2040 | | | | | | | | | | | 0.00 | 0 | 87,93 |
| R2044 | On | 05/11/2020 | Bond Future | | | 11.69706 | 78.99773 | 11.79320 | 78.39276 | 26.41 | 62,487,204.43 | 791 | 49,38 |
| R2044 | On | 04/02/2021 | Bond Future | | | 11.92471 | 75.44874 | 12.02513 | 74.83777 | 25.98 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | | | 12.16039 | 76.25807 | 12.26533 | 75.64071 | 23.38 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | | | 12.41252 | 72.71874 | 12.52250 | 72.09465 | 23.37 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 62,487,204.43 | 791 | 49,38 |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Call | | 842.98000 | 0.84298 | 938,370 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.35 | Put | | 10,873.28000 | 10.87328 | 10,363,700 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Call | | 854.24000 | 0.85424 | 950,700 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.36 | Put | | 10,807.46000 | 10.80746 | 10,298,950 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Call | | 545.71000 | 0.54571 | 611,660 | 25.04 | 0.00 | 0 | 50 |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Put | | 18,619.68000 | 18.61968 | 18,038,290 | 25.04 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Put | | | 5,256.00000 | 5.25600 | 4,896,690 | 26.03 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Put | | | 15,459.93000 | 15.45993 | 14,897,650 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Put | | | 10,939.32000 | 10.93932 | 10,428,690 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Call | | | 2,007.07000 | 2.00707 | 2,195,630 | 25.50 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.06 | Put | | | 6,838.93000 | 6.83893 | 6,422,520 | 25.50 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 10.04 | Put | | | 13,024.01000 | 13.02401 | 12,484,990 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Call | | | 66.57000 | 0.06657 | 76,540 | 25.04 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Put | | | 13,169.96000 | 13.16996 | 12,629,280 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.34 | Call | | | 170.45000 | 0.17045 | 194,030 | 25.04 | 0.00 | 0 | 5 |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Call | | | 2,261.32000 | 2.26132 | 2,466,670 | 25.66 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.17 | Put | | | 6,335.23000 | 6.33523 | 5,935,610 | 25.66 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 11.43 | Call | | | 2,926.23000 | 2.92623 | 3,171,890 | 26.03 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Call | | | 484.08000 | 0.48408 | 543,550 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Call | | | 2,791.50000 | 2.79150 | 3,029,380 | 25.96 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.72 | Call | | | 331.30000 | 0.33130 | 373,990 | 25.04 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Put | | | 13,538.57000 | 13.53857 | 12,993,860 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.97 | Call | | | 491.47000 | 0.49147 | 551,730 | 25.04 | 0.00 | 0 | 3 |
| R2044 | On | 05/11/2020 | Bond Future | 8.87 | Put | | | 22,903.02000 | 22.90302 | 22,308,020 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 10.34 | Call | | | 831.82000 | 0.83182 | 926,160 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 11.38 | Put | | | 5,451.61000 | 5.45161 | 5,084,520 | 25.96 | 0.00 | 0 | 3 |
| R2044 | On | 05/11/2020 | Bond Future | 10.02 | Call | | | 529.76000 | 0.52976 | 594,050 | 25.04 | 0.00 | 0 | 1,8 |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Put | | | 19,056.05000 | 19.05605 | 18,472,750 | 25.04 | 0.00 | 0 | |
| R2044 | On | 05/11/2020 | Bond Future | 9.29 | Call | | | 155.22000 | 0.15522 | 176,890 | 25.04 | 0.00 | 0 | 3 |
| R2044 | On | 05/11/2020 | Bond Future | 9.96 | Put | | | 13,612.93000 | 13.61293 | 13,067,430 | 25.04 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Put | | | 17,854.12000 | 17.85412 | 17,320,560 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Call | | | 821.17000 | 0.82117 | 898,580 | 24.86 | 0.00 | 0 | 2 |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Put | | | 15,081.18000 | 15.08118 | 14,576,420 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Call | | | 1,201.72000 | 1.20172 | 1,307,930 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Call | | | 1,594.96000 | 1.59496 | 1,728,520 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Put | | | 13,032.19000 | 13.03219 | 12,554,780 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Call | | | 2,382.43000 | 2.38243 | 2,565,270 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Put | | | 10,181.63000 | 10.18163 | 9,753,500 | 24.86 | 0.00 | 0 | 2 |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Call | | | 1,512.70000 | 1.51270 | 1,640,720 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Put | | | 13,413.83000 | 13.41383 | 12,930,880 | 24.86 | 0.00 | 0 | 2 |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Call | | | 1,608.96000 | 1.60896 | 1,743,460 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Put | | | 12,969.28000 | 12.96928 | 12,492,810 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Call | | | 1,623.05000 | 1.62305 | 1,758,490 | 24.86 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Put | | | 12,906.57000 | 12.90657 | 12,431,040 | 24.86 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 6,551.79000 | 6.55179 | 6,895,130 | 23.58 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 5,543.87000 | 5.54387 | 5,269,850 | 23.58 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Call | | 6,582.08000 | 6.58208 | 6,926,340 | 23.59 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Put | | 5,517.19000 | 5.51719 | 5,244,090 | 23.59 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 6,521.29000 | 6.52129 | 6,863,700 | 23.57 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 5,570.42000 | 5.57042 | 5,295,470 | 23.57 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | 6,840.87000 | 6.84087 | 7,182,670 | 23.46 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | 6,462.45000 | 6.46245 | 6,180,160 | 23.46 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | 6,869.54000 | 6.86954 | 7,212,160 | 23.47 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | 6,435.35000 | 6.43535 | 6,153,880 | 23.47 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | 6,898.24000 | 6.89824 | 7,241,690 | 23.48 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | 6,408.36000 | 6.40836 | 6,127,720 | 23.48 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | 0.00 | 0 | 12,34 |
| Total For R2044 | | | | | | | | | | | 62,487,204.43 | 791 | 61,72 |
| R2048 | On | 05/11/2020 | Bond Future | | | 11.68137 | 77.72293 | 11.75684 | 77.24135 | 27.03 | 58,680,812.15 | 755 | 110,54 |
| R2048 | On | 04/02/2021 | Bond Future | | | 11.90864 | 78.54019 | 11.98756 | 78.05398 | 25.10 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | | | 12.13539 | 74.97048 | 12.21790 | 74.47915 | 23.88 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | | | 12.37567 | 75.79776 | 12.46213 | 75.30110 | 22.45 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | 58,680,812.15 | 755 | 110,54 |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Call | | 548.97000 | 0.54897 | 598,500 | 25.55 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.03 | Put | | 13,118.49000 | 13.11849 | 12,686,440 | 25.55 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Call | | 557.30000 | 0.55730 | 607,490 | 25.55 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.04 | Put | | 13,043.61000 | 13.04361 | 12,612,220 | 25.55 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Call | | 540.73000 | 0.54073 | 589,610 | 25.55 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.02 | Put | | 13,193.61000 | 13.19361 | 12,760,910 | 25.55 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Put | | 7,036.14000 | 7.03614 | 6,695,450 | 25.96 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 11.00 | Call | | 1,944.67000 | 1.94467 | 2,085,560 | 25.96 | 0.00 | 0 | 94 |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Put | | 13,344.53000 | 13.34453 | 12,910,540 | 25.55 | 0.00 | 0 | |
| R2048 | On | 05/11/2020 | Bond Future | 10.00 | Call | | 524.54000 | 0.52454 | 572,130 | 25.55 | 0.00 | 0 | 94 |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Put | | 10,607.17000 | 10.60717 | 10,256,480 | 23.98 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Call | | 2,265.91000 | 2.26591 | 2,401,430 | 23.98 | 0.00 | 0 | 2,54 |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Put | | 7,098.62000 | 7.09862 | 6,816,260 | 24.56 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Call | | 4,000.17000 | 4.00017 | 4,204,020 | 24.56 | 0.00 | 0 | 2,54 |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Call | | 1,795.02000 | 1.79502 | 1,907,730 | 23.98 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Put | | 12,257.31000 | 12.25731 | 11,883,810 | 23.98 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Call | | 1,810.62000 | 1.81062 | 1,924,110 | 23.98 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Put | | 12,195.52000 | 12.19552 | 11,822,800 | 23.98 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Call | | 1,779.51000 | 1.77951 | 1,891,440 | 23.98 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Put | | 12,319.32000 | 12.31932 | 11,945,040 | 23.98 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 6,448.71000 | 6.44871 | 6,716,140 | 23.99 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | 5,674.43000 | 5.67443 | 5,450,530 | 23.99 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | 6,479.32000 | 6.47932 | 6,747,500 | 24.00 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | 5,647.04000 | 5.64704 | 5,423,890 | 24.00 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | 6,418.14000 | 6.41814 | 6,684,820 | 23.98 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | 5,701.95000 | 5.70195 | 5,477,300 | 23.98 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Call | | 6,822.25000 | 6.82225 | 7,090,070 | 22.47 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Put | | 6,493.31000 | 6.49331 | 6,264,470 | 22.47 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Call | | 6,764.25000 | 6.76425 | 7,030,710 | 22.45 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Put | | 6,548.68000 | 6.54868 | 6,318,480 | 22.45 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Call | | 6,793.38000 | 6.79338 | 7,060,520 | 22.46 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Put | | 6,521.08000 | 6.52108 | 6,291,560 | 22.46 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 7,08 |
| Total For R2048 | | | | | | | | | | | 58,680,812.15 | 755 | 117,63 |
| R208 | On | 05/11/2020 | Bond Future | | | 3.36881 | 102.04699 | 3.36665 | 102.04783 | 0.22 | 0.00 | 0 | 7,52 |
| Total R208 Future | | | | | | | | | | | 0.00 | 0 | 7,52 |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Call | | 547.07000 | 0.54707 | 546,230 | 0.32 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.78 | Put | | 0.01000 | 0.00001 | 0,010 | 0.32 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Call | | 550.92000 | 0.55092 | 550,080 | 0.32 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.79 | Put | | 0.01000 | 0.00001 | 0,010 | 0.32 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Call | | 543.22000 | 0.54322 | 542,380 | 0.32 | 0.00 | 0 | |
| R208 | On | 05/11/2020 | Bond Future | 4.77 | Put | | 0.01000 | 0.00001 | 0,010 | 0.32 | 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 | | | 10.98708 | 65.88940 | 11.06192 | 65.48760 | 26.08 | 2,108,460.80 | 32 | 26,28 |
| R209 | On | 04/02/2021 | Bond Future | | | 11.19267 | 66.58266 | 11.27033 | 66.17695 | 24.24 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | | | 11.40469 | 64.15631 | 11.48536 | 63.74636 | 23.28 | 0.00 | 0 | 46 |
| R209 | On | 05/08/2021 | Bond Future | | | 11.62458 | 64.86433 | 11.70844 | 64.44995 | 22.27 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 2,108,460.80 | 32 | 26,74 |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Call | | 1,166.53000 | 1.16653 | 1,257,100 | 25.39 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.01 | Put | | 7,163.68000 | 7.16368 | 6,852,450 | 25.39 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Call | | 1,180.29000 | 1.18029 | 1,271,720 | 25.40 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.02 | Put | | 7,116.72000 | 7.11672 | 6,806,350 | 25.40 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Call | | 1,152.89000 | 1.15289 | 1,242,600 | 25.39 | 0.00 | 0 | |
| R209 | On | 05/11/2020 | Bond Future | 10.00 | Put | | 7,210.83000 | 7.21083 | 6,898,740 | 25.39 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Call | | 1,993.67000 | 1.99367 | 2,111,820 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Put | | 8,467.05000 | 8.46705 | 8,179,490 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Call | | 2,009.06000 | 2.00906 | 2,127,910 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Put | | 8,422.69000 | 8.42269 | 8,135,830 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Call | | 1,978.36000 | 1.97836 | 2,095,810 | 23.50 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Put | | 8,511.56000 | 8.51156 | 8,223,300 | 23.50 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | 9,158.55000 | 9.15855 | 8,879,510 | 22.35 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | 2,431.81000 | 2.43181 | 2,562,720 | 22.35 | 0.00 | 0 | 1,00 |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | 4,469.94000 | 4.46994 | 4,668,680 | 23.04 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | 5,676.93000 | 5.67693 | 5,465,720 | 23.04 | 0.00 | 0 | 1,00 |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 7,184.52000 | 7.18452 | 7,445,140 | 24.31 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 3,484.61000 | 3.48461 | 3,335,280 | 24.31 | 0.00 | 0 | 1,00 |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | 7,124.71000 | 7.12471 | 7,384,240 | 24.28 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | 3,517.45000 | 3.51745 | 3,367,030 | 24.28 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | 7,154.61000 | 7.15461 | 7,414,680 | 24.29 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | 3,500.99000 | 3.50099 | 3,351,110 | 24.29 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | 7,094.85000 | 7.09485 | 7,353,830 | 24.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | 3,533.99000 | 3.53399 | 3,383,020 | 24.26 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | 5,878.56000 | 5.87856 | 6,103,650 | 22.32 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | 5,430.68000 | 5.43068 | 5,241,390 | 22.32 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | 5,903.90000 | 5.90390 | 6,129,560 | 22.33 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | 5,407.39000 | 5.40739 | 5,218,670 | 22.33 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | 5,853.26000 | 5.85326 | 6,077,780 | 22.31 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | 5,454.07000 | 5.45407 | 5,264,210 | 22.31 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 3,00 |
| Total For R209 | | | | | | | | | | | 2,108,460.80 | 32 | 29,74 |
| R210 | On | 05/11/2020 | Bond Future | | | 182.27374 | 182.27374 | 181.19769 | 181.19769 | | 0.00 | 0 | 2,22 |
| R210 | On | 04/02/2021 | Bond Future | | | 184.23483 | 184.23483 | 183.14813 | 183.14813 | | 0.00 | 0 | |
| R210 | On | 06/05/2021 | Bond Future | | | 183.56314 | 183.56314 | 182.46488 | 182.46488 | | 0.00 | 0 | |
| R210 | On | 05/08/2021 | Bond Future | | | 185.63044 | 185.63044 | 184.51998 | 184.51998 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 2,24 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 2,24 |
| R212 | On | 05/11/2020 | Bond Future | | | 166.79496 | 166.79496 | 166.83608 | 166.83608 | | 0.00 | 0 | 6,96 |
| R212 | On | 04/02/2021 | Bond Future | | | 166.31139 | 166.31139 | 166.35373 | 166.35373 | | 0.00 | 0 | |
| R212 | On | 06/05/2021 | Bond Future | | | 168.13290 | 168.13290 | 168.17601 | 168.17601 | | 0.00 | 0 | |
| R212 | On | 05/08/2021 | Bond Future | | | 167.71526 | 167.71526 | 167.75904 | 167.75904 | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | 0.00 | 0 | 6,96 |
| Total For R212 | | | | | | | | | | | 0.00 | 0 | 6,96 |
| R213 | On | 05/11/2020 | Bond Future | | | 9.90127 | 82.87617 | 9.94515 | 82.63236 | 19.21 | 0.00 | 0 | 16,37 |
| R213 | On | 04/02/2021 | Bond Future | | | 10.11537 | 83.74752 | 10.16103 | 83.50155 | 17.87 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | | | 10.33093 | 81.11573 | 10.37847 | 80.86725 | 17.01 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | | | 10.56004 | 82.01051 | 10.60962 | 81.75945 | 16.24 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 0.00 | 0 | 16,31 |
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Call | | 2,175.61000 | 2.17561 | 2,261,360 | 18.95 | 0.00 | 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 |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R213 | On | 05/11/2020 | Bond Future | 9.60 | Put | | 4,119.60000 | 4.11960 | 3,961,540 | 18.95 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Call | | 2,198.48000 | 2.19848 | 2,284,910 | 18.96 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.61 | Put | | 4,085.29000 | 4.08529 | 3,927,910 | 18.96 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Call | | 2,152.89000 | 2.15289 | 2,237,950 | 18.95 | 0.00 | 0 | |
| R213 | On | 05/11/2020 | Bond Future | 9.59 | Put | | 4,154.11000 | 4.15411 | 3,995,360 | 18.95 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Put | | 6,610.35000 | 6.61035 | 6,443,500 | 17.36 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Call | | 2,340.25000 | 2.34025 | 2,419,860 | 17.36 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Put | | 6,572.20000 | 6.57220 | 6,405,840 | 17.36 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Call | | 2,359.73000 | 2.35973 | 2,439,840 | 17.37 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Put | | 6,534.21000 | 6.53421 | 6,368,350 | 17.37 | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Call | | 2,320.87000 | 2.32087 | 2,399,990 | 17.36 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Call | | 9,374.01000 | 9.37401 | 9,555,960 | 18.10 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Put | | 1,933.02000 | 1.93302 | 1,866,490 | 18.10 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Call | | 9,406.43000 | 9.40643 | 9,588,710 | 18.10 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Put | | 1,919.66000 | 1.91966 | 1,853,460 | 18.10 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Call | | 9,341.62000 | 9.34162 | 9,523,240 | 18.10 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Put | | 1,946.45000 | 1.94645 | 1,879,590 | 18.10 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Put | | 4,729.66000 | 4.72966 | 4,614,520 | 16.50 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Call | | 5,910.36000 | 5.91036 | 6,046,650 | 16.51 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Put | | 4,707.89000 | 4.70789 | 4,593,120 | 16.51 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Call | | 5,938.19000 | 5.93819 | 6,074,850 | 16.52 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Put | | 4,686.22000 | 4.68622 | 4,571,820 | 16.52 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Call | | 5,882.59000 | 5.88259 | 6,018,510 | 16.50 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 16,31 |
| R214 | On | 05/11/2020 | Bond Future | | | 11.25327 | 63.58902 | 11.32815 | 63.18248 | 27.94 | 185,743,527.42 | 2,921 | 15,78 |
| R214 | On | 04/02/2021 | Bond Future | | | 11.45892 | 64.25765 | 11.53680 | 63.84714 | 25.91 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | | | 11.66339 | 61.66913 | 11.74435 | 61.25439 | 24.92 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | | | 11.87863 | 62.34961 | 11.96297 | 61.93030 | 23.77 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 185,743,527.42 | 2,921 | 15,78 |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Call | | 1,188.41000 | 1.18841 | 1,279,010 | 27.16 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.25 | Put | | 7,483.11000 | 7.48311 | 7,167,170 | 27.16 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Call | | 1,202.49000 | 1.20249 | 1,293,960 | 27.17 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.26 | Put | | 7,434.20000 | 7.43420 | 7,119,130 | 27.17 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Call | | 1,174.92000 | 1.17492 | 1,264,680 | 27.16 | 0.00 | 0 | |
| R214 | On | 05/11/2020 | Bond Future | 10.24 | Put | | 7,532.71000 | 7.53271 | 7,215,930 | 27.16 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Call | | 1,994.80000 | 1.99480 | 2,111,840 | 25.11 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Put | | 8,954.42000 | 8.95442 | 8,660,950 | 25.11 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Call | | 2,010.30000 | 2.01030 | 2,128,050 | 25.11 | 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 Intere |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Put | | 8,907.65000 | 8.90765 | 8,614,890 | 25.11 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Call | | 1,979.38000 | 1.97938 | 2,095,720 | 25.11 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Put | | 9,001.35000 | 9.00135 | 8,707,180 | 25.11 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Call | | 6,589.57000 | 6.58957 | 6,839,150 | 25.58 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Put | | 4,053.48000 | 4.05348 | 3,888,320 | 25.58 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Call | | 6,618.70000 | 6.61870 | 6,868,860 | 25.60 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Put | | 4,035.17000 | 4.03517 | 3,870,590 | 25.60 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 6,560.66000 | 6.56066 | 6,809,670 | 25.56 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 4,072.08000 | 4.07208 | 3,906,350 | 25.56 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | 5,936.19000 | 5.93619 | 6,163,000 | 23.79 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | 5,655.38000 | 5.65538 | 5,462,880 | 23.79 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | 5,961.23000 | 5.96123 | 6,188,610 | 23.80 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | 5,631.40000 | 5.63140 | 5,439,470 | 23.80 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | 5,910.94000 | 5.91094 | 6,137,190 | 23.78 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | 5,679.21000 | 5.67921 | 5,486,150 | 23.78 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 185,743,527.42 | 2,921 | 15,78 |
| Total for Bond | | | | | | | | | | | 1,180,678,803.86 | 13,569 | 1,185,15 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total E170 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For E170 | | | | | | | | | | | 0.00 | 0 | |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | | 0.00 | 0 | |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | | 0.00 | 0 | |
| ES33A | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |

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

| Contract 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 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 | |
| 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 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| R209 | On | 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 | | | 705.51400 | 705.51400 | 703.09300 | 703.09300 | | | 0.00 | 0 | 1,0 |
| GOVI | On | 04/02/2021 | GOVI | | | 712.93000 | 712.93000 | 710.48600 | 710.48600 | | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | | | 720.56500 | 720.56500 | 718.09600 | 718.09600 | | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | | | 728.42500 | 728.42500 | 725.93000 | 725.93000 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 1,01 |

| 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 | 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 | | | 347,470.00000 | 34.74700 | 323,260,000 | | 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 | | | 347,570.00000 | 34.75700 | 323,360,000 | | 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 | | | 347,370.00000 | 34.73700 | 323,160,000 | | 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 | | | 404,640.00000 | 40.46400 | 380,200,000 | | 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 | | | 404,740.00000 | 40.47400 | 380,300,000 | | 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 | | | 404,540.00000 | 40.45400 | 380,100,000 | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | 678.67 | Call | | | 394,260.00000 | 39.42600 | 418,950,000 | | 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 | | | 394,160.00000 | 39.41600 | 418,850,000 | | 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 | | | 394,060.00000 | 39.40600 | 418,750,000 | | 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 | | | 68,000.00000 | 6.80000 | 92,950,000 | | 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 | | | 67,900.00000 | 6.79000 | 92,850,000 | | 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 | | | 67,800.00000 | 6.78000 | 92,750,000 | | 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 | 1,01 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 1,01 |
| AL37 | On | 05/11/2020 | Index Future | | | 748.56900 | 748.56900 | 748.32300 | 748.32300 | | | 0.00 | 0 | |
| AL37 | On | 04/02/2021 | Index Future | | | 756.43700 | 756.43700 | 756.19200 | 756.19200 | | | 0.00 | 0 | |
| AL37 | On | 06/05/2021 | Index Future | | | 764.53800 | 764.53800 | 764.29200 | 764.29200 | | | 0.00 | 0 | |
| AL37 | On | 05/08/2021 | Index Future | | | 772.87800 | 772.87800 | 772.63000 | 772.63000 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 05/11/2020 | Index Future | | | 816.56900 | 816.56900 | 814.60600 | 814.60600 | | | 0.00 | 0 | |
| AL7T | On | 04/02/2021 | Index Future | | | 825.15200 | 825.15200 | 823.17200 | 823.17200 | | | 0.00 | 0 | |
| AL7T | On | 06/05/2021 | Index Future | | | 833.98900 | 833.98900 | 831.98900 | 831.98900 | | | 0.00 | 0 | |
| AL7T | On | 05/08/2021 | Index Future | | | 843.08600 | 843.08600 | 841.06500 | 841.06500 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| ALBI | On | 05/11/2020 | Index Future | | | 714.18500 | 714.18500 | 711.67200 | 711.67200 | | | 28,567,400.00 | 4 | 21 |
| ALBI | On | 04/02/2021 | Index Future | | | 721.69200 | 721.69200 | 719.15700 | 719.15700 | | | 0.00 | 0 | |
| ALBI | On | 06/05/2021 | Index Future | | | 729.42100 | 729.42100 | 726.85900 | 726.85900 | | | 0.00 | 0 | |
| ALBI | On | 05/08/2021 | Index Future | | | 737.37700 | 737.37700 | 734.78900 | 734.78900 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 28,567,400.00 | 4 | 21 |
| Total For ALBI | | | | | | | | | | | | 28,567,400.00 | 4 | 21 |
| IGOV | On | 05/11/2020 | Index Future | | | 252.42400 | 252.42400 | 252.15500 | 252.15500 | | | 0.00 | 0 | 1,25 |
| IGOV | On | 04/02/2021 | Index Future | | | 255.13900 | 255.13900 | 254.86800 | 254.86800 | | | 0.00 | 0 | |
| IGOV | On | 06/05/2021 | Index Future | | | 257.93200 | 257.93200 | 257.65900 | 257.65900 | | | 0.00 | 0 | |
| IGOV | On | 05/08/2021 | Index Future | | | 260.80600 | 260.80600 | 260.53000 | 260.53000 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total for Index | | | | | | | | | | | | 28,567,400.00 | 4 | 1,47 |
| JIBAR f | On | 19/08/2020 | Jibar Future | | | 3.43500 | 96.56500 | 3.43500 | 96.56500 | | | 0.00 | 0 | |
| JIBAR f | On | 16/09/2020 | Jibar Future | | | 3.38500 | 96.61500 | 3.37500 | 96.62500 | | | 0.00 | 0 | |
| JIBAR f | On | 21/10/2020 | Jibar Future | | | 3.32500 | 96.67500 | 3.31500 | 96.68500 | | | 0.00 | 0 | |
| JIBAR f | On | 18/11/2020 | Jibar Future | | | 3.33500 | 96.66500 | 3.30500 | 96.69500 | | | 0.00 | 0 | |
| JIBAR f | On | 15/12/2020 | Jibar Future | | | 3.31500 | 96.68500 | 3.29500 | 96.70500 | | | 0.00 | 0 | |
| JIBAR f | On | 20/01/2021 | Jibar Future | | | 3.33500 | 96.66500 | 3.30500 | 96.69500 | | | 0.00 | 0 | |
| JIBAR f | On | 17/03/2021 | Jibar Future | | | 3.38000 | 96.62000 | 3.35000 | 96.65000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2021 | Jibar Future | | | 3.54000 | 96.46000 | 3.51000 | 96.49000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/09/2021 | Jibar Future | | | 3.63500 | 96.36500 | 3.60500 | 96.39500 | | | 0.00 | 0 | |
| JIBAR f | On | 15/12/2021 | Jibar Future | | | 3.88000 | 96.12000 | 3.86000 | 96.14000 | | | 0.00 | 0 | |
| JIBAR f | On | 16/03/2022 | Jibar Future | | | 4.01500 | 95.98500 | 3.99500 | 96.00500 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2022 | Jibar Future | | | 4.34500 | 95.65500 | 4.30500 | 95.69500 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 1 |
| 5Y STN | On | 21/12/2021 | Interest Rate Swap | | | 90.48000 | 90.48000 | 90.45000 | 90.45000 | | | 0.00 | 0 | 5 |
| Total 5Y STND Future | | | | | | | | | | | | 0.00 | 0 | 5 |
| Total For 5Y STND | | | | | | | | | | | | 0.00 | 0 | 5 |
| Total for Interest Rate Swap | | | | | | | | | | | | 0.00 | 0 | 5 |
| Total for Derivatives : | | | | | | | | | | | | 1,209,246,203.86 | 13,573 | 1,187,70 |
| AA06 | On | 15/04/2021 | Spot Bond | | | | | 0.00000 | 100.27074 | | | 0.00 | 0 | |
| Total AA06 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For AA06 | | | | | | | | | | | | 0.00 | 0 | |
| AA06/Jl | On | 15/04/2021 | 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 AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | |
| AA07 On 15/04/2021 Spot Bond | | | 5.17000 | 105.98976 | 5.17000 | 105.97498 | | | | 0.00 | 0 | |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 107.85400 | 10.00000 | 107.82500 | | | | 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 | 105.12580 | 11.37000 | 105.09323 | | | | 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 | 105.37797 | 11.81000 | 105.34512 | | | | 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 | 64.71833 | 100.00000 | 64.57587 | | | | 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 | 50.74008 | 100.00000 | 50.62717 | | | | 0.00 | 0 | |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|--------------------|------------|
| 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 | |
| ABC12 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 4.83000 | 287.00298 | 4.83000 | 287.02207 | | | 966,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total ABCPI3 SPOT | | | | | | | | | 966,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For ABCPI3 | | | | | | | | | 966,000,000,000.00 | 200,000,000 | 100,000,000 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.97938 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.55129 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 100.23421 | 9.65000 | 101.24366 | | | | 0.00 | 0 | |
| Total ABF004 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 ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 101.32992 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.02863 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 100.74079 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN15 On 11/11/2020 Spot Bond | | | | | 0.00000 | 100.17619 | | | | 0.00 | 0 | |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.36606 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.82674 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.57496 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 103.01439 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.06395 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN24 On 17/10/2020 Spot Bond | | | | | 0.00000 | 100.55851 | | | | 0.00 | 0 | |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | |
| ABFN24 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.87590 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN25 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.72098 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN26 On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.37466 | | | | 0.00 | 0 | |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | |
| ABFN27 On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.05781 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN28 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.01327 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN29 On 29/08/2028 Spot Bond | | | | | 0.00000 | 102.19960 | | | | 0.00 | 0 | 6,500,000.00 |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | 6,500,000.00 |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | 6,500,000.00 |
| ABFN30 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.59707 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN32 On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN33 On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.46032 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN34 On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.75555 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN35 On 07/02/2026 Spot Bond | | | | | 0.00000 | 99.98024 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |

| 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 07/02/2029 Spot Bond | | | | | 0.00000 | 100.09776 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.40370 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.58361 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.22017 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.23383 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.83516 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.52939 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.54227 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.55155 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.84292 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 101.62438 | | | | 0.00 | 0 | 150,000,00 |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 99.94012 | | | | 0.00 | 0 | |
| Total ABK12 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 ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 101.09478 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 5.34000 | 5.34000 | 5.34000 | 141.60470 | | | | 0.00 | 0 | 70,000,00 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 51.65099 | 100.00000 | 51.54685 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.30000 | 8.30000 | 8.30000 | 131.77447 | | | | 0.00 | 0 | 870,000,00 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 870,000,00 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 870,000,00 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 16.32825 | 100.00000 | 16.29553 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 97.92651 | | | | 0.00 | 0 | 50,932,00 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 50,932,00 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 50,932,00 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.14000 | 210.91823 | 4.14000 | 210.93617 | | | | 0.00 | 0 | 200,000,00 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| ABN61 On 31/01/2025 Spot Bond | | | 4.50000 | 4.50000 | 4.50000 | 133.06117 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 5.34000 | 5.34000 | 5.34000 | 170.44918 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 5.40000 | 5.40000 | 5.40000 | 194.09477 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.01000 | 6.01000 | 6.01000 | 107.61738 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.35500 | 7.35500 | 7.35500 | 117.33388 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|----------------------|---------------------|
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 4.67000 | 4.67000 | 4.67000 | 103.81354 | | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | |
| ABN87 On 21/12/2026 Spot Bond | | | 7.36500 | 7.36500 | 7.36500 | 117.27906 | | | | 0.00 | 0 | |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 4.06000 | 106.73532 | 4.06000 | 106.72360 | | | | 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 | | | 5.40500 | 109.50578 | 5.40500 | 109.48991 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS14 On 11/11/2020 Spot Bond | | | 4.72500 | 103.51103 | 4.72500 | 103.49778 | | | | 0.00 | 0 | |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 4.83000 | 112.93239 | 4.83000 | 112.91775 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 6.92000 | 117.81095 | 6.92000 | 117.78917 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 8.13000 | 116.33011 | 8.13000 | 116.30492 | | | | 0.00 | 0 | 1,500,000,00 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| ABS18 On 26/09/2023 Spot Bond | | | 5.25000 | 116.86487 | 5.25000 | 116.84842 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.48000 | 110.15980 | 7.48000 | 110.13782 | | | 264,792,000,000,000.00 | 35,400,000,000 | 22,000,000,00 | |
| Total ABS7 SPOT | | | | | | | | | 4,792,000,000,000.00 | 35,400,000,000 | 22,000,000,00 | |
| Total For ABS7 | | | | | | | | | 4,792,000,000,000.00 | 35,400,000,000 | 22,000,000,00 | |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 13.18673 | 100.00000 | 13.15770 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABSI2 On 07/12/2023 Spot Bond | | | 3.63000 | 3.63000 | 3.63000 | 297.47353 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.62000 | 164.13341 | 2.62000 | 164.15413 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ABT01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABT01U | | | | | | | | | | 0.00 | 0 | |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ABT02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABT02U | | | | | | | | | | 0.00 | 0 | |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ABT03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABT03U | | | | | | | | | | 0.00 | 0 | |
| ABT04L On 05/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ABT04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABT04U | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 10.23000 | 10.23000 | 10.23000 | 103.31052 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACIF1L 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 | |
| ACL08L On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.05375 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL09L On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.02328 | | | | 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 | |

| Contract 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 ACL127 | | | | | | | | | | 0.00 | 0 | |
| ACL127 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 | |
| ACL128 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.98538 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ACL142 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.98997 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.35232 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.03612 | | | | 0.00 | 0 | |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.01581 | | | | 0.00 | 0 | |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.02045 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.02045 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.04640 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.04640 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 30/01/2023 Spot Bond | | | | | 0.00000 | 193.90427 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 196.38376 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.67627 | | | | 0.00 | 0 | |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.97167 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.39786 | | | | 0.00 | 0 | |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.96555 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.94267 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.30445 | | | | 0.00 | 0 | |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.63898 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94692 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 99.94638 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.43805 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 97.48409 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 93.62788 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 103.46269 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 99.79934 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 98.02848 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.48095 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.33538 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.40435 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.46959 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.46579 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.50756 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.54928 | | | | 0.00 | 0 | |
| Total AHF3B5 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 AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.68560 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.72717 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.16475 | | | | 0.00 | 0 | |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.94491 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 5.70000 | 111.27788 | 5.70000 | 111.26070 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.94166 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.93734 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.90716 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.32952 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.48189 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94160 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.93726 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|-----------------------|
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.90697 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHL1AI On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 607,679,310,000,000.00 | 46,076,793,100 | 46,076,793,100 | 46,076,793,100 |
| Total AHL1AU SPOT | | | | | | | | | 17,679,310,000,000.00 | 46,076,793,100 | 46,076,793,100 | 46,076,793,100 |
| Total For AHL1AU | | | | | | | | | 17,679,310,000,000.00 | 46,076,793,100 | 46,076,793,100 | 46,076,793,100 |
| AHL1BI On 15/12/2051 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 850,188,750,000,000.00 | 8,501,887,500 | 8,501,887,500 | 8,501,887,500 |
| Total AHL1BU SPOT | | | | | | | | | 10,188,750,000,000.00 | 8,501,887,500 | 8,501,887,500 | 8,501,887,500 |
| Total For AHL1BU | | | | | | | | | 10,188,750,000,000.00 | 8,501,887,500 | 8,501,887,500 | 8,501,887,500 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | 4,160,827,740 |
| Total AHY2U SPOT | | | | | | | | | 0.00 | 0 | 0 | 4,160,827,740 |
| Total For AHY2U | | | | | | | | | 0.00 | 0 | 0 | 4,160,827,740 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AIG2U | | | | | | | | | 0.00 | 0 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 6.20000 | 116.92005 | 6.20000 | 116.90055 | | | 0.00 | 0 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 5.70000 | 113.94001 | 5.70000 | 113.92262 | | | 0.00 | 0 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 11.64500 | 92.70970 | 11.64500 | 92.68118 | | | 0.00 | 0 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AIR05 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.77000 | 168.91027 | 5.77000 | 168.91728 | | | 0.00 | 0 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| AIRS1L On 24/12/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | 0 |
| Total AIRS1U SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AIRS1U | | | | | | | | | 0.00 | 0 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 100.51517 | | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | |
| APF05 On 24/08/2020 Spot Bond | | | | | 0.00000 | 99.91490 | | | | 0.00 | 0 | |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.30619 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.92564 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.11093 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.44444 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 101.11712 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 100.91911 | | | | 0.00 | 0 | |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF11 | | | | | | | | | | 0.00 | 0 | |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract 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 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 | |
| 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 | |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | | | 5.65000 | 210.66885 | 5.65000 | 210.67829 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03L On 07/12/2033 Spot Bond | | | 5.66500 | 188.97701 | 5.66500 | 188.98541 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.92431 | | | | 0.00 | 0 | |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 03/09/2020 Spot Bond | | | | | 0.00000 | 101.53293 | | | | 0.00 | 0 | |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | |
| ASN08L On 01/10/2020 Spot Bond | | | | | 0.00000 | 135.76581 | | | | 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 | 100.49325 | | | | 0.00 | 0 | |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | |
| ASN09L On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.10362 | | | | 0.00 | 0 | |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | |
| ASN09L On 20/12/2020 Spot Bond | | | | | 0.00000 | 98.59309 | | | | 0.00 | 0 | |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 101.29149 | | | | 0.00 | 0 | |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | |
| ASN11L On 07/03/2021 Spot Bond | | | | | 0.00000 | 101.16976 | | | | 0.00 | 0 | |
| Total ASN113 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 ASN113 | | | | | | | | | 0.00 | 0 | |
| ASN11 On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN115 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN115 | | | | | | | | | 0.00 | 0 | |
| ASN12 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.35093 | | | 0.00 | 0 | |
| Total ASN121 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN121 | | | | | | | | | 0.00 | 0 | |
| ASN13 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.33571 | | | 0.00 | 0 | |
| Total ASN134 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN134 | | | | | | | | | 0.00 | 0 | |
| ASN13 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN135 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN135 | | | | | | | | | 0.00 | 0 | |
| ASN13 On 31/01/2022 Spot Bond | | | 3.35000 | 162.45294 | 3.35000 | 162.47026 | | 1,751,380,000.00 | 522,800,000 | 130,700,000 | |
| Total ASN137 SPOT | | | | | | | | 1,751,380,000.00 | 522,800,000 | 130,700,000 | |
| Total For ASN137 | | | | | | | | 1,751,380,000.00 | 522,800,000 | 130,700,000 | |
| ASN14 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN140 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN140 | | | | | | | | | 0.00 | 0 | |
| ASN14 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN144 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN144 | | | | | | | | | 0.00 | 0 | |
| ASN14 On 20/06/2021 Spot Bond | | | | | 0.00000 | 96.08649 | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | 0.00 | 0 | |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.24417 | | | 0.00 | 0 | |
| Total ASN146 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN146 | | | | | | | | | 0.00 | 0 | |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.24680 | | | 0.00 | 0 | |
| Total ASN147 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN147 | | | | | | | | | 0.00 | 0 | |
| ASN14 On 31/01/2022 Spot Bond | | | 3.39500 | 162.35011 | 3.39500 | 162.36723 | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/05/2021 Spot Bond | | | | | 0.00000 | 52.81774 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.33305 | | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/03/2028 Spot Bond | | | 5.98000 | 163.39111 | 5.98000 | 163.39699 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.10714 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 99.97084 | | | | 0.00 | 0 | |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.40690 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| ASN17(On 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 | 101.12572 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19(On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.86929 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19(On 31/01/2038 Spot Bond | | | 5.59000 | 93.29584 | 5.59000 | 93.30023 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.89387 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.90639 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.98177 | | | | 0.00 | 0 | 3,800,00 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 3,800,00 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 3,800,00 |
| ASN20(On 24/08/2021 Spot Bond | | | | | 0.00000 | 99.87049 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20(On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.85230 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21(On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.25590 | | | | 0.00 | 0 | |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | |
| ASN21(On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.33971 | | | | 0.00 | 0 | |
| Total ASN214 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 ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 101.23028 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.12268 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.90151 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 99.95521 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.94188 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.10596 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.91405 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.96252 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.21405 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.08018 | | | | 0.00 | 0 | |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 5.26500 | 5.26500 | 5.26500 | 91.48585 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN318 On 28/02/2033 Spot Bond | | | 5.72500 | 5.72500 | 5.72500 | 84.04050 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN319 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.91489 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.03569 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN328 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.10542 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.92130 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN335 On 31/01/2038 Spot Bond | | | 5.70000 | 91.95559 | 5.70000 | 91.95964 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN337 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.97774 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN341 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.11552 | | | | 0.00 | 0 | |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | |
| ASN342 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.11552 | | | | 0.00 | 0 | |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | |
| ASN344 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.89383 | | | | 0.00 | 0 | 14,300,00 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | 14,300,00 |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | 14,300,00 |
| ASN346 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.94542 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.93960 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.93960 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 101.28632 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.11496 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.92280 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.95483 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.34583 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.04956 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.04956 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.10128 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.93042 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 20/11/2020 Spot Bond | | | | | 0.00000 | 99.96028 | | | | 0.00 | 0 | |
| Total ASN395 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 ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 101.00525 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.92432 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.07681 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.17272 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 29/10/2020 Spot Bond | | | | | 0.00000 | 100.35610 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.14234 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.88720 | | | | 0.00 | 68,000,000 | 34,000,00 |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 68,000,000 | 34,000,00 |
| Total For ASN444 | | | | | | | | | | 0.00 | 68,000,000 | 34,000,00 |
| ASN44: On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.88720 | | | | 0.00 | 68,000,000 | 34,000,00 |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 68,000,000 | 34,000,00 |
| Total For ASN445 | | | | | | | | | | 0.00 | 68,000,000 | 34,000,00 |
| ASN44: On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.87217 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.89802 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 100.97244 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.68054 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN458 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.62089 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN459 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.52856 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN460 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.53290 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN461 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.73529 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN462 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.76784 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN463 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.48905 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN469 On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.56766 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN470 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.30852 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN471 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.35343 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN472 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.51873 | | | | 0.00 | 0 | |
| Total ASN473 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN473 | | | | | | | | | | 0.00 | 0 | |
| ASN473 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.49478 | | | | 0.00 | 0 | |
| Total ASN474 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|------------|
| ASN476 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.09403 | | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN75U 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 | 101.29923 | | | | 0.00 | 0 | |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | |
| BAW19 On 05/12/2020 Spot Bond | | | 4.20000 | 103.48208 | 4.20000 | 103.47032 | | | 176,400,000,000.00 | 42,000,000 | 1,021,000,000 | |
| Total BAW19 SPOT | | | | | | | | | 176,400,000,000.00 | 42,000,000 | 1,021,000,000 | |
| Total For BAW19 | | | | | | | | | 176,400,000,000.00 | 42,000,000 | 1,021,000,000 | |
| BAW21 On 24/03/2022 Spot Bond | | | 5.26000 | 109.82028 | 5.26000 | 109.80478 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.68863 | 9.30000 | 103.66301 | | | | 0.00 | 0 | |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.16975 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.95027 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 99.90167 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.10099 | | | | 0.00 | 0 | |
| Total BAW30 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 BAW30 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.74524 | | | | 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 | 104.33261 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.14936 | | | | 0.00 | 0 | |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.55119 | | | | 0.00 | 0 | |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.16236 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.19316 | | | | 0.00 | 0 | |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.14943 | | | | 0.00 | 0 | |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 7.90000 | 7.90000 | 7.90000 | 109.11993 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.06484 | | | | 0.00 | 0 | |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.06484 | | | | 0.00 | 0 | |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.06484 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 10.84000 | 10.84000 | 10.84000 | 110.12803 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.42086 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 101.90208 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.43998 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.44006 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.50857 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.19492 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.19492 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.79155 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.22524 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.97385 | | | | 0.00 | 0 | |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.35751 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.38919 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.38919 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.38919 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.42192 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.38979 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.38979 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.45258 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYD11 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 | |
| BAYD21 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 | |
| BAYD31 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BAYD3U 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 BAYD3U | | | | | | | | | | 0.00 | 0 | |
| BAYD4 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 | |
| BAYD5 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 | |
| BAYD6 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 | 100.09727 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.09237 | | | | 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 | 101.03729 | | | | 0.00 | 0 | |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.78500 | 7.78500 | 7.78500 | 104.57469 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BD302 On 18/04/2028 Spot Bond | | | 100.00000 | 10.82350 | 100.00000 | 10.79956 | | | | 0.00 | 0 | |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.22601 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 101.68677 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.75353 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.83564 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| 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 | | | 5.40000 | 105.41737 | 5.40000 | 105.40181 | | | | 0.00 | 0 | |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.65764 | | | | 0.00 | 0 | |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 6.70000 | 114.99327 | 6.70000 | 114.97268 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.58327 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL09 On 29/09/2020 Spot Bond | | | 5.40000 | 105.04727 | 5.40000 | 105.03183 | | | | 0.00 | 0 | |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 101.96397 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 6.60000 | 107.52748 | 6.60000 | 107.50851 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 102.56376 | | | | 0.00 | 86,000,000 | 43,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 86,000,000 | 43,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 86,000,000 | 43,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 5.70000 | 105.75860 | 5.70000 | 105.74227 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 102.99768 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|---------------------|
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 104.59618 | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 99.84347 | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.16074 | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.27419 | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 99.81917 | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 106.76998 | | | 0.00 | 0 | 500,000,0€ |
| Total BGT01 SPOT | | | | | | | | | 0.00 | 0 | 500,000,0€ |
| Total For BGT01 | | | | | | | | | 0.00 | 0 | 500,000,0€ |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.25395 | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 99.82557 | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.00005 | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 5.44000 | 114.67481 | 5.44000 | 114.65809 | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.01493 | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 98.82458 | | | 0.00 | 2,000,000,000 | 2,000,000,0€ |
| Total BID13 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,0€ |

| Contract 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 BID13 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 99.54337 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 97.75557 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.34183 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.69721 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.93504 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 100.90801 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 57.00000 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.97943 | | | | 0.00 | 0 | |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.84927 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.49540 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.14720 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 19/11/2020 Spot Bond | | | | | 0.00000 | 99.93111 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BPPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF18 | | | | | | | | | | 0.00 | 0 | |
| BPPF18 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.99635 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF19 On 19/11/2024 Spot Bond | | | | | 0.00000 | 99.97401 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF20 On 26/02/2023 Spot Bond | | | | | 0.00000 | 98.31376 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF21 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 | |
| BPPF22 On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.57818 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF23 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.25075 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF24 On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.26587 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BS2A1U 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 | |
| BS2A2U 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 | |
| BS2B1U 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 | |
| BS2C1U On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.03733 | | | | 0.00 | 0 | |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.10847 | | | | 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 | 100.55936 | | | | 0.00 | 0 | |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | |
| CBL26 On 06/05/2021 Spot Bond | | | 4.30000 | 107.88590 | 4.30000 | 107.87342 | | | | 0.00 | 0 | |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.28440 | | | | 0.00 | 0 | |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 98.81251 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.28000 | 115.28387 | 7.28000 | 115.26135 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.80500 | 111.04205 | 8.80500 | 111.01592 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 8.62500 | 114.13583 | 8.62500 | 114.10965 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.58000 | 103.80092 | 9.58000 | 102.51183 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06880 | 10.00000 | 108.04000 | | | | 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 | 101.01972 | | | | 0.00 | 0 | |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 100.64278 | | | | 0.00 | 0 | |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 100.42229 | | | | 0.00 | 0 | |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 101.24547 | | | | 0.00 | 0 | |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.07933 | | | | 0.00 | 0 | |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 101.19227 | | | | 0.00 | 0 | |
| Total CGR41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR41 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.34903 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.13540 | | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 100.95966 | | | | 0.00 | 0 | |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.39973 | | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR45 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.78714 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.90869 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL567U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL567U | | | | | | | | | | 0.00 | 0 | |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| 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 | 101.26762 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 157.75451 | 3.14000 | 157.69356 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 13/09/2021 Spot Bond | | | 3.32000 | 3.32000 | 3.32000 | 156.76291 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 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 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total CLN231/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 CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | 7.81000 | 109.31177 | 7.81000 | 109.28901 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.12581 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN34 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.50096 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 20/03/2024 Spot Bond | | | 6.47000 | 117.20182 | 6.47000 | 117.18155 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 20/03/2024 Spot Bond | | | 8.61000 | 118.55832 | 8.61000 | 118.53117 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.25633 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.41783 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.02664 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2021 Spot Bond | | | 5.29500 | 106.67228 | 5.29500 | 106.65713 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | 10.98000 | 103.06010 | 10.98000 | 103.03017 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | 11.00000 | 104.49179 | 11.00000 | 104.46139 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.27436 | | | | 0.00 | 0 | |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | 8.40000 | 117.28522 | 8.40000 | 117.25900 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.24130 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.95479 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.44890 | | | | 0.00 | 0 | |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.96250 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.04525 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.04485 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN41(On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.89855 | | | | 0.00 | 0 | |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.14352 | | | | 0.00 | 0 | |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.16053 | | | | 0.00 | 0 | |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | |
| CLN415 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.16820 | | | | 0.00 | 0 | |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | |
| CLN418 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.15058 | | | | 0.00 | 0 | |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.24438 | | | | 0.00 | 0 | |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.68623 | | | | 0.00 | 0 | |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.58682 | | | | 0.00 | 0 | |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.93300 | | | | 0.00 | 0 | |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.24000 | | | | 0.00 | 0 | |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.47900 | | | | 0.00 | 0 | |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.52330 | | | | 0.00 | 0 | |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.78900 | | | | 0.00 | 0 | |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.56381 | | | | 0.00 | 0 | |
| Total CLN429 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 CLN429 | | | | | | | | | | 0.00 | 0 | |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 160.64000 | | | | 0.00 | 0 | |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.97400 | | | | 0.00 | 0 | |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.99600 | | | | 0.00 | 0 | |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.75000 | | | | 0.00 | 0 | |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 161.68000 | | | | 0.00 | 0 | |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | |
| CLN435 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.09967 | | | | 0.00 | 0 | |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.03108 | | | | 0.00 | 0 | |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.50216 | | | | 0.00 | 38,000,000,000 | 19,000,000,000 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 38,000,000,000 | 19,000,000,000 |
| Total For CLN437 | | | | | | | | | | 0.00 | 38,000,000,000 | 19,000,000,000 |
| CLN438 On 20/03/2021 Spot Bond | | | | | 0.00000 | 164.60000 | | | | 0.00 | 0 | |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | |
| CLN439 On 24/05/2021 Spot Bond | | | 5.19500 | 107.19554 | 5.19500 | 107.18061 | | | | 0.00 | 0 | |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | |
| CLN440 On 31/01/2022 Spot Bond | | | 3.32000 | 162.52154 | 3.32000 | 162.53900 | | | | 0.00 | 0 | |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | |
| CLN441 On 31/01/2025 Spot Bond | | | 6.75000 | 121.20898 | 6.75000 | 121.21098 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 6.99000 | 120.01870 | 6.99000 | 120.01994 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.29324 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.84797 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.07436 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 13/03/2022 Spot Bond | | | 5.90000 | 110.43772 | 5.90000 | 110.42028 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN464 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.51661 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN465 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.93044 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.57495 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.96468 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.80952 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN476 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.11488 | | | | 0.00 | 0 | |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 43.31030 | 100.00000 | 43.21497 | | | | 0.00 | 0 | |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.33183 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.69011 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 102.18444 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 02/12/2021 Spot Bond | | | 5.39500 | 107.26187 | 5.39500 | 107.24627 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN486 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.36339 | | | | 0.00 | 0 | |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 23/06/2021 Spot Bond | | | 8.90000 | 105.29267 | 8.90000 | 108.53449 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 5.70000 | 106.77697 | 5.70000 | 106.76066 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.56860 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.11353 | | | | 0.00 | 0 | |
| Total CLN493 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 CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 29/08/2020 Spot Bond | | | | | 0.00000 | 101.27399 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 04/09/2024 Spot Bond | | | 6.10000 | 118.61005 | 6.10000 | 118.59068 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 103.37772 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 20/05/2021 Spot Bond | | | | | 0.00000 | 99.95547 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN500 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.65290 | | | | 0.00 | 0 | |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.66406 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.69719 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.69719 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.41961 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.45365 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.64975 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 14/11/2022 Spot Bond | | | | | 0.00000 | 93.95694 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 15/09/2022 Spot Bond | | | 9.96000 | 104.20648 | 9.96000 | 104.17895 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 30/10/2022 Spot Bond | | | 10.01000 | 102.97912 | 10.01000 | 102.95164 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.87131 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 30/06/2022 Spot Bond | | | 9.60000 | 101.26327 | 9.60000 | 102.47627 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.11412 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.96369 | | | | 0.00 | 0 | |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | |
| CLN521 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.85742 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.05827 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 09/09/2022 Spot Bond | | | 9.20000 | 104.03905 | 9.20000 | 104.01362 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.42288 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.01961 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.67718 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.06817 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.21987 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN530 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.04754 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.11412 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.03882 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.53030 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2025 Spot Bond | | | 9.01000 | 9.01000 | 9.01000 | 106.05946 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 18/07/2023 Spot Bond | | | | | 0.00000 | 98.87918 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.38940 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.66192 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 20/12/2023 Spot Bond | | | | | 0.00000 | 113.20700 | | | | 0.00 | 0 | |
| Total CLN541 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 CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.30748 | | | | 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 | 100.64935 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN545 On 21/08/2026 Spot Bond | | | 8.48000 | 107.05360 | 8.48000 | 107.02918 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 29/03/2025 Spot Bond | | | 8.53000 | 109.64143 | 8.53000 | 109.61655 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 12/11/2025 Spot Bond | | | 8.62000 | 109.05786 | 8.62000 | 109.03285 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 18/04/2028 Spot Bond | | | | | 0.00000 | 297.56756 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN553 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN554 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.64636 | | | | 0.00 | 0 | |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.00009 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.02653 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.89480 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.72470 | | | | 0.00 | 0 | 4,000,000,00 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 141.87000 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.10660 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 101.64459 | 10.19000 | 102.52711 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 8.48000 | 108.73066 | 8.48000 | 109.63851 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.10538 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.94645 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.69798 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.26922 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.10092 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.06607 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN57(On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.51180 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 12/11/2025 Spot Bond | | | 8.71000 | 106.97532 | 8.71000 | 107.85464 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.03064 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.01705 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.10140 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.07528 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 25/04/2023 Spot Bond | | | | | 0.00000 | 97.59300 | | | | 0.00 | 0 | |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.13020 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.51116 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.84194 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN58(On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.10364 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN58(On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.23379 | | | | 0.00 | 0 | 27,500,000.00 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |

| 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 CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.22326 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.46959 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.20216 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.85988 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.16356 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.97945 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.02193 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.20167 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 103.19467 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 4.97000 | 125.43734 | 4.97000 | 102.78819 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.41795 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.81981 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.41795 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 102.09029 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.79826 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.06698 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.02193 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.02193 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.20050 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 100.27950 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.20649 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.02255 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.73947 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.58646 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.89887 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 30/04/2023 Spot Bond | | | 9.32000 | 102.77561 | 9.32000 | 102.75003 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.44024 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.16979 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.90270 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.23372 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.73741 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 101.21406 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.03108 | | | | 0.00 | 0 | |
| Total CLN617 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 CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.09214 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.20214 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.35327 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.35224 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.33061 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.25962 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.39508 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 5.93000 | 107.44559 | 5.93000 | 107.42853 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96613 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.34519 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 12.50500 | 79.20292 | 12.50500 | 79.17682 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2021 Spot Bond | | | | | 0.00000 | 99.96002 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 19/08/2025 Spot Bond | | | 9.18000 | 101.23548 | 9.18000 | 101.21053 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96630 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.94596 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.86554 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.10221 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96320 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.94481 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96646 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 19/02/2021 Spot Bond | | | | | 0.00000 | 99.96830 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.02050 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN64(On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96320 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN643 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.52606 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.94448 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For CLN644 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| CLN645 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.00392 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.34823 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.00555 | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total For CLN647 | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96646 | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total For CLN648 | | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.26521 | | | | 0.00 | 540,000,000 | 270,000,000 |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| Total For CLN649 | | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96646 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.97341 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96646 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN653 On 18/02/2021 Spot Bond | | | | | 0.00000 | 99.98809 | | | | 0.00 | 0 | |
| Total CLN653 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN653 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.96064 | | | | 0.00 | 0 | |
| Total CLN654 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 CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 101.45823 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.15309 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.84016 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.98539 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.99611 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN659 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.03116 | | | | 0.00 | 0 | |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN660 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/06/2023 Spot Bond | | | | | 0.00000 | 89.98700 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.26965 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 85.67800 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2023 Spot Bond | | | | | 0.00000 | 106.27200 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.50013 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.94192 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.95929 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 102.79550 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.19913 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.43736 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96266 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.13364 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 31/01/2025 Spot Bond | | | 5.61328 | 127.03359 | 5.61328 | 103.24162 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 5.61328 | 127.03359 | 5.61328 | 103.24229 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 18/06/2021 Spot Bond | | | | | 0.00000 | 101.59051 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN675 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96184 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.95967 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN678 On 02/06/2021 Spot Bond | | | | | 0.00000 | 102.10081 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.96248 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.09117 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96113 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.03872 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.99154 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.99726 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.02838 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN686 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.04909 | | | | 0.00 | 0 | |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.05801 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.03877 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN689 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.90452 | | | | 0.00 | 0 | |
| Total CLN689 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 CLN689 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.86867 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.76034 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.83154 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.99965 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 91.08070 | | | | 0.00 | 0 | |
| Total CLN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN694 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 07/07/2021 Spot Bond | | | | | 0.00000 | 100.83282 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 90.73556 | | | | 0.00 | 0 | |
| Total CLN696 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN696 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 87.62286 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 86.03015 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.69250 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN70 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.52221 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN70 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.09214 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 86.11258 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 28/02/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 81.82213 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN703 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.02919 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 88.21635 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.78500 | 104.59650 | 7.78500 | 104.57469 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 99.99999 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.30000 | 114.65424 | 7.30000 | 114.63178 | | | | 0.00 | 0 | 60,000,00 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| COJ07 On 23/03/2021 Spot Bond | | | 5.61000 | 107.32202 | 5.61000 | 107.30588 | | | | 0.00 | 0 | |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.58000 | 110.00004 | 9.58000 | 109.97192 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG01 On 09/06/2024 Spot Bond | | | 5.88000 | 116.41379 | 5.88000 | 116.39536 | | | | 0.00 | 0 | 18,900,000,00 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 18,900,000,00 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 18,900,000,00 |
| COT01 On 03/04/2023 Spot Bond | | | 6.53500 | 109.51789 | 6.53500 | 109.49865 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| COT02 On 03/04/2028 Spot Bond | | | 10.04000 | 104.63304 | 10.04000 | 104.60504 | | | | 0.00 | 0 | 100,000,00 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| COT03 On 05/06/2028 Spot Bond | | | 10.13000 | 98.33121 | 10.13000 | 98.30466 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| CPV01 On 30/06/2029 Spot Bond | | | 8.90000 | 8.90000 | 8.90000 | 109.77226 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.97035 | | | | 0.00 | 0 | |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.69011 | | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | |
| CSA05U On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CSA05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CSA05U | | | | | | | | | | 0.00 | 0 | |
| CSD05U On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CSD05U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CSD05U | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.98531 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.09219 | | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.94239 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 99.46771 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 11/09/2020 Spot Bond | | | | | 0.00000 | 101.08063 | | | | 0.00 | 0 | |
| Total DENG92 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 DENG92 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.89731 | | | | 0.00 | 1,300,000,000 | 650,000,000 |
| Total DENG93 SPOT | | | | | | | | | | 0.00 | 1,300,000,000 | 650,000,000 |
| Total For DENG93 | | | | | | | | | | 0.00 | 1,300,000,000 | 650,000,000 |
| DENG9 On 27/09/2020 Spot Bond | | | | | 0.00000 | 100.81705 | | | | 0.00 | 0 | |
| Total DENG94 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG94 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 11/12/2020 Spot Bond | | | | | 0.00000 | 101.08064 | | | | 0.00 | 0 | |
| Total DENG97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG97 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2021 Spot Bond | | | | | 0.00000 | 100.29611 | | | | 0.00 | 0 | |
| Total DENG98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG98 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.35331 | | | | 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 | 102.17861 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94584 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.23378 | | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total DSY02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02U | | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 8.93000 | 8.93000 | 8.93000 | 107.79808 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY03I 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 | 100.19251 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.40877 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DSY05I 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 | |
| DSY06I 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 | |
| DV2021 On 18/06/2021 Spot Bond | | | 5.65000 | 104.20516 | 5.65000 | 104.18930 | | | | 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 | | | 6.04000 | 108.90229 | 6.04000 | 108.88450 | | | | 0.00 | 0 | 207,217,20 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 207,217,20 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 207,217,20 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 21.41807 | 100.00000 | 21.37042 | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 21.41807 | 100.00000 | 21.37042 | | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 5.57000 | 112.93902 | 5.57000 | 112.92198 | | | | 0.00 | 0 | |
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24 | | | | | | | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.00000 | 9.69000 | 99.97401 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.00000 | 9.69000 | 99.97401 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.61500 | 91.95242 | 11.61500 | 91.92391 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.00000 | 10.10000 | 99.97294 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.00000 | 10.10000 | 99.97294 | | | | 0.00 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | |
| DVC03 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.86382 | | | | 0.00 | 0 | |
| Total DVC031 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVC031 | | | | | | | | | | 0.00 | 0 | |
| DVF20 On 31/08/2020 Spot Bond | | | | | 0.00000 | 101.14588 | | | | 0.00 | 0 | |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | |
| DVF20 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.44813 | | | | 0.00 | 0 | |
| Total DVF20D SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF20D | | | | | | | | | | 0.00 | 0 | |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.28936 | | | | 0.00 | 0 | |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.36740 | | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.01324 | | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.69483 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 98.98022 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.06416 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.41907 | | | | 0.00 | 0 | |
| Total DVF26 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 DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.06855 | | | | 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 | 101.07583 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.17054 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.69648 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.27420 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 94.57152 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.28744 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.80000 | 108.63431 | 4.80000 | 108.62031 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.10500 | 111.08976 | 5.10500 | 111.07453 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.01000 | 116.73806 | 6.01000 | 116.71928 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.91000 | 95.63915 | 5.91000 | 95.64286 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | | | 5.59000 | 83.02869 | 5.59000 | 83.03261 | | | | 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 | 128.90344 | 2.25000 | 128.92099 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 5.22000 | 126.07754 | 5.31000 | 125.32357 | | | | 0.00 | 0 | 20,335,000,00 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 20,335,000,00 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 20,335,000,00 |
| EL29 On 19/11/2029 Spot Bond | | | 5.26300 | 111.03558 | 5.26300 | 111.04176 | | | | 0.00 | 0 | 22,500,000,00 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 22,500,000,00 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 22,500,000,00 |
| EL30 On 29/07/2030 Spot Bond | | | 5.31000 | 107.12736 | 5.31000 | 107.13321 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.57000 | 96.63424 | 5.57000 | 96.63877 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.56000 | 85.09745 | 5.56000 | 85.10152 | | | | 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 | 128.90344 | 2.25000 | 128.92099 | | | | 0.00 | 0 | |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 143.19197 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 140.91135 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 115.25860 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 113.42950 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN005 On 13/03/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ELN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN005 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 107.95115 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 106.97590 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 107.76496 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 106.11344 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 5.31000 | 107.62656 | 5.31000 | 107.61123 | | | | 0.00 | 0 | 10,000,000,00 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| EMM03 On 04/05/2024 Spot Bond | | | 9.20000 | 105.48982 | 9.20000 | 105.46405 | | | | 0.00 | 0 | 18,100,000,00 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 18,100,000,00 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 18,100,000,00 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.34500 | 11.34500 | 11.34500 | 95.75310 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.69500 | 11.69500 | 11.69500 | 100.24837 | | | | 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 | | | 9.28000 | 9.28000 | 9.28000 | 103.64622 | | | | 0.00 | 0 | |
| Total EMM06 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 EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.28000 | 9.28000 | 9.28000 | 104.63024 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.95000 | 11.95000 | 11.95000 | 79.99564 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 101.33736 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.95000 | 11.95000 | 11.95000 | 95.92859 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.58692 | | | | 0.00 | 0 | |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | |
| ENX01S On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.47801 | | | | 0.00 | 0 | |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 101.25237 | | | | 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 | |
| ENX04 On 01/05/2022 Spot Bond | | | | | 0.00000 | 101.71955 | | | | 0.00 | 0 | |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | |
| ENX07 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.84826 | | | | 0.00 | 0 | |
| Total ENX07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX07 | | | | | | | | | | 0.00 | 0 | |
| ENX08 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.83902 | | | | 0.00 | 0 | |
| Total ENX08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX08 | | | | | | | | | | 0.00 | 0 | |
| ENX09 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.54922 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ENX09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ENX09 | | | | | | | | | | 0.00 | 0 | |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 101.19802 | | | | 0.00 | 0 | |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 100.31509 | | | | 0.00 | 0 | |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.59989 | | | | 0.00 | 0 | |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.24092 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.06461 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.09328 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.03086 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.05107 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.15894 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF04U 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 | |
| EPF05U 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| EPF08L 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 | |
| EPF09L 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 | |
| EPF10L 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 | |
| EPF11L 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 | |
| EPF12L On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total EPF12U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EPF12U | | | | | | | | | 0.00 | 0 | |
| EPF13L On 28/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total EPF13U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EPF13U | | | | | | | | | 0.00 | 0 | |
| EPF14L On 20/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total EPF14U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EPF14U | | | | | | | | | 0.00 | 0 | |
| EPFC4L On 07/11/2020 Spot Bond | | | | | 0.00000 | 100.14538 | | | 0.00 | 0 | |
| Total EPFC45 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EPFC45 | | | | | | | | | 0.00 | 0 | |
| EPFC4L On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.95207 | | | 0.00 | 0 | |
| Total EPFC46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | 0.00 | 0 | |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.62325 | | | 0.00 | 0 | |
| Total EQS10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQS10 | | | | | | | | | 0.00 | 0 | |
| EQS11L On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 40,000,000,000,000.00 | | 400,000,000 | 200,000,000 |
| Total EQS11U SPOT | | | | | | | | 10,000,000,000,000.00 | | 400,000,000 | 200,000,000 |
| Total For EQS11U | | | | | | | | 10,000,000,000,000.00 | | 400,000,000 | 200,000,000 |
| EQT00L On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.16365 | | | 0.00 | 0 | |
| Total EQT002 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 EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.19434 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.55026 | | | | 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 | 100.00003 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B: On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.99999 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C: On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C: On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.99999 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA1: On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | |
| ERSA2: On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | |
| ERSA2: On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ERSA24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA24 | | | | | | | | | | 0.00 | 0 | |
| ERSA2: On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.99999 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2: On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 16,000,000 | 8,000,00 |

| 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 ERSA26 SPOT | | | | | | | | | | 0.00 | 16,000,000 | 8,000,000 |
| Total For ERSA26 | | | | | | | | | | 0.00 | 16,000,000 | 8,000,000 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 770,000,000,000,000.00 | | 57,700,000,000 | 26,300,000,000 | |
| Total ERSA28 SPOT | | | | | | | | | | '0,000,000,000,000.00 | 57,700,000,000 | 26,300,000,000 |
| Total For ERSA28 | | | | | | | | | | '0,000,000,000,000.00 | 57,700,000,000 | 26,300,000,000 |
| ES23 On 25/01/2023 Spot Bond | | | 5.58000 | 110.57831 | 5.58000 | 110.56178 | | | | 0.00 | 0 | 1,941,261,400 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 1,941,261,400 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 1,941,261,400 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.63842 | 10.00000 | 100.61174 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.42000 | 100.43269 | 8.42000 | 100.41006 | | 314,066,000,000,000.00 | | 37,300,000,000 | 27,485,515,200 | |
| Total ES26 SPOT | | | | | | | | | | 14,066,000,000,000.00 | 37,300,000,000 | 27,485,515,200 |
| Total For ES26 | | | | | | | | | | 14,066,000,000,000.00 | 37,300,000,000 | 27,485,515,200 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.94579 | 7.85000 | 102.92413 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.79500 | 74.88839 | 11.88500 | 74.39993 | | | | 0.00 | 0 | 12,520,336,200 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 12,520,336,200 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 12,520,336,200 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 103.17040 | 7.50000 | 103.14976 | | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.28500 | 74.15301 | 12.28500 | 74.12885 | | | | 0.00 | 0 | 3,152,435,600 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 3,152,435,600 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 3,152,435,600 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.65007 | 8.50000 | 102.62673 | | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | | 0.00 | 0 | |
| ESF01 On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ESF01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ESF01U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ESF02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ESF02U | | | | | | | | | | 0.00 | 0 | |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.50991 | | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 101.00528 | | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.36712 | | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.97772 | | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 11.36503 | 100.00000 | 11.33749 | | | | 0.00 | 0 | |
| Total FFA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FFA1U | | | | | | | | | | 0.00 | 0 | |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 18.29825 | 100.00000 | 18.25392 | | | | 0.00 | 0 | |
| Total FFB1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FFB1U | | | | | | | | | | 0.00 | 0 | |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract 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 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 | |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.16181 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.95858 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00010 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.34064 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFC35 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.09131 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|-------------------|--------------------|-------------------|
| Total FIFC35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC35 | | | | | | | | | | 0.00 | 0 | |
| FMLA11 On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.93059 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 5.43000 | 5.43000 | 5.43000 | 105.55823 | | 325,800,000,000.00 | | 60,000,000 | 30,000,00 | |
| Total FRB14 SPOT | | | | | | | | 325,800,000,000.00 | | 60,000,000 | 30,000,00 | |
| Total For FRB14 | | | | | | | | 325,800,000,000.00 | | 60,000,000 | 30,000,00 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 103.43703 | | | | 0.00 | 0 | |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 102.35328 | | | | 0.00 | 102,000,000 | 551,000,00 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 102,000,000 | 551,000,00 |
| Total For FRB18 | | | | | | | | | | 0.00 | 102,000,000 | 551,000,00 |
| FRB19 On 14/04/2021 Spot Bond | | | 6.37000 | 108.00784 | 6.37000 | 107.98933 | | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 102.19476 | | | | 0.00 | 0 | |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 104.64916 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-----------------------|----------------------|
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 104.53165 | | | | 0.00 | 72,991,600,000 | 36,580,800,00 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 72,991,600,000 | 36,580,800,00 |
| Total For FRB22 | | | | | | | | | | 0.00 | 72,991,600,000 | 36,580,800,00 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.40023 | | | | 0.00 | 120,000,000 | 60,000,00 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,00 |
| Total For FRB23 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,00 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.22801 | | | | 0.00 | 180,000,000 | 90,000,00 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 180,000,000 | 90,000,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 180,000,000 | 90,000,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 100.36543 | | | | 0.00 | 0 | |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 97.16463 | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total For FRB26 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| FRB27 On 03/06/2026 Spot Bond | | | 8.98000 | 107.46229 | 8.98000 | 107.43651 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.77000 | 163.78619 | 2.77000 | 163.80620 | | | 219,938,000,000.00 | | 79,400,000 | 39,700,00 |
| Total FRBI22 SPOT | | | | | | | | | 219,938,000,000.00 | | 79,400,000 | 39,700,00 |
| Total For FRBI22 | | | | | | | | | 219,938,000,000.00 | | 79,400,000 | 39,700,00 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.69000 | 3.69000 | 3.69000 | 296.94005 | | | 0.00 | | 0 | |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRBI23 | | | | | | | | | 0.00 | | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 4.30000 | 4.30000 | 4.30000 | 134.17724 | | | 0.00 | | 0 | |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRBI25 | | | | | | | | | 0.00 | | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 5.32500 | 170.60953 | 5.32500 | 170.61865 | | | 0.00 | | 0 | 280,000,00 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | | 0 | 280,000,00 |
| Total For FRBI28 | | | | | | | | | 0.00 | | 0 | 280,000,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 5.21000 | 5.21000 | 5.21000 | 91.86988 | | | 0.00 | | 0 | |
| Total FRBI29 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRBI29 | | | | | | | | | 0.00 | | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.98000 | 5.98000 | 5.98000 | 183.12489 | | | 0.00 | | 0 | |
| Total FRBI33 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 FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.87000 | 78.74207 | 5.87000 | 78.74514 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.82000 | 78.58847 | 5.82000 | 78.59169 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 30/11/2020 Spot Bond | | | 3.58000 | 3.58000 | 3.58000 | 98.93520 | | | | 0.00 | 0 | |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 5.56000 | 5.56000 | 5.56000 | 79.60373 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 5.64000 | 5.64000 | 5.64000 | 78.83370 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC10 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | |
| FRC12 On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC12U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC12U | | | | | | | | | | 0.00 | 0 | |
| FRC16 On 31/01/2025 Spot Bond | | | 5.15000 | 5.15000 | 5.15000 | 129.50663 | | | | 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 | 78.64803 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC19 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRC20 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | |
| FRC207 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 | |
| FRC208 On 07/10/2020 Spot Bond | | | | | 0.00000 | 101.28387 | | | | 0.00 | 0 | |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | |
| FRC209 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 | |
| FRC213 On 31/01/2022 Spot Bond | | | 3.43000 | 162.27020 | 3.43000 | 162.28716 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC221 On 31/01/2022 Spot Bond | | | 4.29000 | 160.32326 | 4.29000 | 160.33634 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC233 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.71115 | | | | 0.00 | 0 | |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | |
| FRC234 On 19/10/2020 Spot Bond | | | | | 0.00000 | 97.25165 | | | | 0.00 | 0 | |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | |
| FRC237 On 19/10/2020 Spot Bond | | | | | 0.00000 | 97.47179 | | | | 0.00 | 0 | |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | |
| FRC239 On 19/10/2020 Spot Bond | | | | | 0.00000 | 97.97080 | | | | 0.00 | 0 | |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | |
| FRC240 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.30441 | | | | 0.00 | 0 | |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | |
| FRC243 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.28950 | | | | 0.00 | 0 | |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC24(O)n 19/10/2020 Spot Bond | | | | | 0.00000 | 100.99782 | | | | 0.00 | 0 | |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | |
| FRC24(O)n 19/10/2020 Spot Bond | | | | | 0.00000 | 97.63444 | | | | 0.00 | 0 | |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | |
| FRC25(O)n 19/10/2020 Spot Bond | | | | | 0.00000 | 100.99407 | | | | 0.00 | 0 | |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | |
| FRC25(O)n 13/02/2022 Spot Bond | | | | | 0.00000 | 100.07304 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC25(O)n 14/03/2022 Spot Bond | | | | | 0.00000 | 101.06543 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC25(O)n 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC25(O)n 17/07/2027 Spot Bond | | | | | 0.00000 | 102.50975 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26(O)n 10/10/2020 Spot Bond | | | | | 0.00000 | 100.63744 | | | | 0.00 | 0 | |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | |
| FRC26(O)n 20/06/2021 Spot Bond | | | | | 0.00000 | 102.48670 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC26(O)n 06/08/2023 Spot Bond | | | | | 0.00000 | 102.52888 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27(O)n 30/01/2023 Spot Bond | | | | | 0.00000 | 100.33196 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC27(O)n 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 100.45895 | | | | 0.00 | 0 | |
| Total FRC272 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 FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 02/05/2028 Spot Bond | | | 9.80000 | 102.84764 | 9.80000 | 102.82090 | | | | 0.00 | 0 | |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.05249 | | | | 0.00 | 0 | |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.05610 | | | | 0.00 | 0 | |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.13993 | | | | 0.00 | 0 | |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94432 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.06165 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 108.50172 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.74761 | | | | 0.00 | 0 | |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.13315 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.00978 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 106.58132 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.93505 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.06053 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.44890 | | | | 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 | 101.32959 | | | | 0.00 | 0 | |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.45626 | | | | 0.00 | 0 | |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.44866 | | | | 0.00 | 0 | |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.04368 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.04449 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 15/11/2020 Spot Bond | | | | | 0.00000 | 102.88528 | | | | 0.00 | 0 | |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.21399 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.38646 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.69230 | | | | 0.00 | 0 | |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC30: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.11999 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.60186 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 28/12/2020 Spot Bond | | | | | 0.00000 | 100.73037 | | | | 0.00 | 0 | |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.22703 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.24948 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.79453 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.91672 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.04328 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 101.06000 | | | | 0.00 | 0 | |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.99000 | | | | 0.00 | 0 | |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.13782 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 109.23000 | | | | 0.00 | 0 | |
| Total FRC314 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 FRC314 | | | | | | | | | | 0.00 | 0 | |
| FRC314 On 13/10/2026 Spot Bond | | | | | 0.00000 | 89.34417 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.14051 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.31590 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC317 On 20/12/2024 Spot Bond | | | | | 0.00000 | 97.35358 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC318 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.13770 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC320 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC320 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC320 | | | | | | | | | | 0.00 | 0 | |
| FRC320 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.43907 | | | | 0.00 | 0 | |
| Total FRC321 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC321 | | | | | | | | | | 0.00 | 0 | |
| FRC321 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.16215 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.05381 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.74820 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.13786 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.74263 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 101.29611 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.18444 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.55969 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 02/02/2021 Spot Bond | | | | | 0.00000 | 100.25442 | | | | 0.00 | 0 | |
| Total FRC331 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC331 | | | | | | | | | | 0.00 | 0 | |
| FRC331 On 02/02/2021 Spot Bond | | | | | 0.00000 | 100.25442 | | | | 0.00 | 0 | |
| Total FRC332 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC332 | | | | | | | | | | 0.00 | 0 | |
| FRC332 On 05/03/2021 Spot Bond | | | | | 0.00000 | 101.02827 | | | | 0.00 | 0 | |
| Total FRC334 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC334 | | | | | | | | | | 0.00 | 0 | |
| FRC334 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.47072 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 13/09/2021 Spot Bond | | | | | 0.00000 | 103.14254 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC336 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.47749 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 09/06/2021 Spot Bond | | | | | 0.00000 | 101.15997 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC338 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.05931 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC340 On 20/02/2024 Spot Bond | | | | | 0.00000 | 99.95999 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC341 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.33268 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC342 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC343 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.57154 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC344 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.24895 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC345 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.23961 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 4.07000 | 4.07000 | 4.07000 | 160.83235 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 4.01000 | 4.01000 | 4.01000 | 160.96798 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 3.99000 | 3.99000 | 3.99000 | 161.01323 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRD17U 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 | |
| FRD19U 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 | |
| FRD20U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRD20U 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 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 | | | 6.22000 | 79.83910 | 6.22000 | 79.84161 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 5.49000 | 94.53494 | 5.49000 | 94.53964 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.32572 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.87019 | | | | 0.00 | 600,000,000 | 47,434,100,00 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 47,434,100,00 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 600,000,000 | 47,434,100,00 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.32834 | | | | 0.00 | 3,150,000,000 | 1,050,000,00 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 3,150,000,000 | 1,050,000,00 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 3,150,000,000 | 1,050,000,00 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 102.04046 | | | | 0.00 | 0 | |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.18734 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.58069 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.09404 | | | | 0.00 | 130,000,000 | 330,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 130,000,000 | 330,000,00 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 130,000,000 | 330,000,00 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 99.24727 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.63273 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.30547 | | | | 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 | |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| FRS10l On 15/01/2024 Spot Bond | | | 5.00800 | 5.00800 | 5.00800 | 110.12332 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS10l On 31/01/2038 Spot Bond | | | 5.41000 | 5.41000 | 5.41000 | 95.54558 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10l On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.76015 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS10l On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.40712 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS10l On 31/01/2038 Spot Bond | | | 5.55000 | 93.78911 | 5.55000 | 93.79360 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10l On 07/12/2033 Spot Bond | | | 5.60000 | 190.21448 | 5.60000 | 190.22324 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11l On 31/01/2038 Spot Bond | | | 5.69000 | 92.07644 | 5.69000 | 92.08054 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS11l On 07/12/2033 Spot Bond | | | 5.63000 | 5.63000 | 5.63000 | 189.65070 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS11l On 31/01/2025 Spot Bond | | | 4.70000 | 131.94637 | 4.70000 | 131.95570 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS11l On 31/01/2038 Spot Bond | | | 3.70500 | 120.38011 | 3.70500 | 120.39182 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS11l On 31/01/2038 Spot Bond | | | 5.69000 | 92.07644 | 5.69000 | 92.08054 | | | | 0.00 | 0 | |
| Total FRS119 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 FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 07/12/2033 Spot Bond | | | 5.75000 | 187.37370 | 5.75000 | 187.38157 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 07/12/2033 Spot Bond | | | 5.80000 | 186.43834 | 5.80000 | 186.44592 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 31/01/2025 Spot Bond | | | 4.23000 | 167.79532 | 4.23000 | 134.57040 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 07/12/2033 Spot Bond | | | 5.83000 | 185.87989 | 5.83000 | 185.88732 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 31/01/2038 Spot Bond | | | 5.69000 | 92.07644 | 5.69000 | 92.08054 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 31/03/2028 Spot Bond | | | 5.79000 | 165.44802 | 5.79000 | 165.45482 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 31/01/2038 Spot Bond | | | 6.44000 | 83.52614 | 6.44000 | 83.52820 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 31/03/2028 Spot Bond | | | 5.68000 | 166.65256 | 5.68000 | 166.65989 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS13 On 31/03/2028 Spot Bond | | | 5.74000 | 165.99429 | 5.74000 | 166.00133 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS13 On 07/12/2033 Spot Bond | | | 6.34000 | 176.69409 | 6.34000 | 176.69877 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS13 On 31/01/2038 Spot Bond | | | 6.37000 | 84.28167 | 6.37000 | 84.28391 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS13 On 31/01/2038 Spot Bond | | | 5.69000 | 5.69000 | 5.69000 | 92.08054 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.69000 | 92.07644 | 5.69000 | 92.08054 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 5.55000 | 168.08917 | 5.55000 | 168.09715 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 6.11000 | 180.76569 | 6.11000 | 180.77157 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 31/03/2028 Spot Bond | | | 5.68000 | 166.65256 | 5.68000 | 166.65989 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 5.68000 | 166.65256 | 5.68000 | 166.65989 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 5.97000 | 163.49862 | 5.97000 | 163.50456 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 5.00000 | 130.30898 | 5.00000 | 130.31715 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 3.13000 | 162.95692 | 3.13000 | 162.97526 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 6.03000 | 162.85473 | 6.03000 | 162.86038 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 6.07000 | 162.42710 | 6.07000 | 162.43257 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 4.97000 | 130.47166 | 4.97000 | 130.47995 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS152 On 31/03/2028 Spot Bond | | | 5.54500 | 168.14471 | 5.54500 | 168.15269 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 31/03/2028 Spot Bond | | | 6.08000 | 6.08000 | 6.08000 | 162.32583 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS158 On 20/06/2022 Spot Bond | | | | | 0.00000 | 15.25476 | | | | 0.00 | 0 | |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | |
| FRS159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 17.01902 | | | | 0.00 | 0 | |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | |
| FRS15U 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 | 19.12513 | | | | 0.00 | 0 | |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | |
| FRS161 On 06/06/2025 Spot Bond | | | | | 0.00000 | 21.81305 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 13.67023 | | | | 0.00 | 0 | |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | |
| FRS169 On 01/08/2021 Spot Bond | | | | | 0.00000 | 12.60482 | | | | 0.00 | 0 | |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | |
| FRS16U 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 | 7.82315 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.54847 | | | | 0.00 | 0 | |
| Total FRS171 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 FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.59616 | | | | 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 | 18.22598 | | | | 0.00 | 0 | |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | |
| FRS177 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.01376 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.90349 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 04/10/2021 Spot Bond | | | | | 0.00000 | 123.50574 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS183 On 16/11/2023 Spot Bond | | | | | 0.00000 | 137.91449 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 143.28559 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 156.51471 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 135.04031 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 25.11111 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.19839 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.22270 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.02730 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 101.37135 | | | | 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 | 101.53934 | | | | 0.00 | 0 | |
| Total FRS204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS204 | | | | | | | | | | 0.00 | 0 | |
| FRS205 On 15/03/2021 Spot Bond | | | | | 0.00000 | 108.44120 | | | | 0.00 | 0 | |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.60407 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS207 On 16/11/2020 Spot Bond | | | | | 0.00000 | 122.48531 | | | | 0.00 | 0 | |
| Total FRS207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS207 | | | | | | | | | | 0.00 | 0 | |
| FRS208 On 16/11/2020 Spot Bond | | | | | 0.00000 | 131.06974 | | | | 0.00 | 0 | |
| Total FRS208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS208 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS205 On 18/11/2024 Spot Bond | | | | | 0.00000 | 99.98625 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS211 On 20/12/2020 Spot Bond | | | | | 0.00000 | 150.98262 | | | | 0.00 | 0 | |
| Total FRS211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS211 | | | | | | | | | | 0.00 | 0 | |
| FRS212 On 04/09/2020 Spot Bond | | | | | 0.00000 | 123.34321 | | | | 0.00 | 0 | |
| Total FRS212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS212 | | | | | | | | | | 0.00 | 0 | |
| FRS213 On 03/09/2021 Spot Bond | | | | | 0.00000 | 122.48774 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS214 On 04/03/2021 Spot Bond | | | | | 0.00000 | 106.49765 | | | | 0.00 | 0 | |
| Total FRS214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS214 | | | | | | | | | | 0.00 | 0 | |
| FRS215 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS215 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.17767 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.83276 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.45688 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 06/07/2022 Spot Bond | | | | | 0.00000 | 101.27297 | | | | 0.00 | 0 | |
| Total FRS222 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 FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.70572 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.52092 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.58748 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 28/07/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 31/07/2022 Spot Bond | | | | | 0.00000 | 100.49112 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 07/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS22 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 | |
| FRS23 On 14/08/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 3.49000 | 3.49000 | 3.49000 | 298.72287 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 3.38000 | 299.67736 | 3.38000 | 299.70895 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 293.32568 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 2.92000 | 163.43995 | 2.92000 | 163.45927 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 100.37582 | | | | 0.00 | 0 | |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 2.62000 | 164.13341 | 2.62000 | 164.15413 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.23267 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.39000 | 87.04973 | 5.39000 | 87.05431 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 5.12000 | 62.86549 | 5.12000 | 91.90644 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 4.12000 | 4.12000 | 4.12000 | 135.19088 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 133.61787 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 4.29000 | 4.29000 | 4.29000 | 291.66890 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX20 On 01/10/2020 Spot Bond | | | 4.34000 | 103.83177 | 4.34000 | 103.81950 | | | | 0.00 | 0 | |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 4.89800 | 4.89800 | 4.89800 | 110.30753 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 6.37500 | 118.27521 | 6.37500 | 118.25494 | | | | 0.00 | 0 | 1,000,000,00 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRX25 On 26/07/2025 Spot Bond | | | 6.58000 | 113.78192 | 6.58000 | 113.76190 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.22000 | 114.71291 | 7.22000 | 114.69068 | | | | 0.00 | 0 | 500,000,00 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| FRX27 On 07/03/2027 Spot Bond | | | 7.33000 | 119.20864 | 7.33000 | 119.18532 | | | | 0.00 | 0 | 30,000,00 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| FRX28 On 26/07/2028 Spot Bond | | | 7.79000 | 114.22496 | 7.79000 | 114.20123 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.65500 | 107.43921 | 8.65500 | 107.41447 | | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.23500 | 101.68180 | 9.23500 | 101.65658 | | | | 0.00 | 0 | |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 9.47000 | 111.30525 | 9.47000 | 111.27712 | | | | 0.00 | 0 | |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 11.46000 | 74.47296 | 11.46000 | 74.45030 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS3A5U 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 | |
| FS3B1U 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 | |
| FS3C1U 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 | |
| FS3D1U On 20/08/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS3D1U 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 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.43526 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.46295 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.96123 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS6C1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | |
| FS6D1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS6D1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6D1U | | | | | | | | | | 0.00 | 0 | |
| FS6E1 On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.96554 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.96325 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.96186 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.96145 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.40158 | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total For GBL03 | | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.73426 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.55652 | | | | 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 | 101.23370 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.17606 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.28670 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.36017 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.86499 | | | | 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 | |

| Contract 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 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|--------------------|
| 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 | | | 4.81000 | 99.69779 | 4.81000 | 99.70448 | | | 12,602,200,000,000.00 | 2,620,000,000 | 1,310,000,000 | |
| Total GRL35 SPOT | | | | | | | | | 12,602,200,000,000.00 | 2,620,000,000 | 1,310,000,000 | |
| Total For GRL35 | | | | | | | | | 12,602,200,000,000.00 | 2,620,000,000 | 1,310,000,000 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.70047 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.51002 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For GRT11 | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.78109 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.75844 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 5.60000 | 116.42233 | 5.60000 | 116.40476 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.01387 | | | | 0.00 | 48,000,000 | 24,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 48,000,000 | 24,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 48,000,000 | 24,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.75052 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT21 On 03/04/2024 Spot Bond | | | 8.93000 | 106.22482 | 8.93000 | 106.19946 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.53199 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.77995 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.04133 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.45727 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 102.03519 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 98.98248 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.97235 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 101.00944 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 99.65977 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.22259 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 99.14186 | | | | 0.00 | 0 | |
| Total GRT32 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 GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 97.37963 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 97.79454 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 99.09318 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.78182 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.28947 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 98.69189 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.15058 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 99.95929 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT43 On 24/03/2025 Spot Bond | | | | | 0.00000 | 100.85399 | | | | 0.00 | 0 | |
| Total GRT43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT43 | | | | | | | | | | 0.00 | 0 | |
| GRT44 On 24/03/2027 Spot Bond | | | | | 0.00000 | 100.88345 | | | | 0.00 | 0 | |
| Total GRT44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT44 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 100.94405 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 100.90011 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| 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 | 101.34398 | | | | 0.00 | 48,000,000 | 24,000,00 |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 48,000,000 | 24,000,00 |
| Total For H10T1 | | | | | | | | | | 0.00 | 48,000,000 | 24,000,00 |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.79094 | | | | 0.00 | 108,000,000 | 54,000,00 |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 108,000,000 | 54,000,00 |
| Total For H10T2 | | | | | | | | | | 0.00 | 108,000,000 | 54,000,00 |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.38467 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.48109 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| 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 | 101.24558 | | | | 0.00 | 88,000,000 | 44,000,00 |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 88,000,000 | 44,000,00 |
| Total For HC5T4 | | | | | | | | | | 0.00 | 88,000,000 | 44,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 99.69052 | | | | 0.00 | 0 | |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 98.63860 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 98.93452 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.08008 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.34674 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.17665 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 101.14566 | | | | 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 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total HPF04/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 HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.83012 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.78432 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.77131 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.95000 | 294.61521 | 3.95000 | 294.64176 | | | | 0.00 | 0 | 93,600,20 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 93,600,20 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 93,600,20 |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.19000 | 4.19000 | 4.19000 | 295.62246 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.55000 | 71.52180 | 5.55000 | 88.64320 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.92500 | 82.46607 | 11.92500 | 82.44012 | | | | 0.00 | 0 | 4,350,000,00 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 4,350,000,00 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 4,350,000,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.62538 | 100.00000 | 9.60419 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.96500 | 81.74251 | 11.96500 | 81.71670 | | | | 0.00 | 0 | 5,020,000,00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,020,000,00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,020,000,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.62476 | 100.00000 | 9.60358 | | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 100.76592 | | | | 0.00 | 45,000,000,000 | 25,000,000,00 |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 45,000,000,000 | 25,000,000,00 |
| Total For HWF11 | | | | | | | | | | 0.00 | 45,000,000,000 | 25,000,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.54307 | | | | 0.00 | 0 | 10,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|----------------------|
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 101.23370 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total HWY023/R197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWY023/R197 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 3.48500 | 138.82308 | 3.55000 | 138.45901 | | 284,771,896,000,000.00 | | 81,713,600,000 | 252,586,305,50 | |
| Total I2025 SPOT | | | | | | | | 14,771,896,000,000.00 | | 81,713,600,000 | 252,586,305,50 | |
| Total For I2025 | | | | | | | | 14,771,896,000,000.00 | | 81,713,600,000 | 252,586,305,50 | |
| I2029 On 31/03/2029 Spot Bond | | | 4.34000 | 98.18616 | 4.34000 | 98.19397 | | 64,069,076,400,000.00 | | 14,762,460,000 | 213,502,227,00 | |
| Total I2029 SPOT | | | | | | | | 14,069,076,400,000.00 | | 14,762,460,000 | 213,502,227,00 | |
| Total For I2029 | | | | | | | | 14,069,076,400,000.00 | | 14,762,460,000 | 213,502,227,00 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.72000 | 93.37279 | 4.72000 | 93.37940 | | 28,480,480,000,000.00 | | 6,034,000,000 | 86,045,615,10 | |
| Total I2033 SPOT | | | | | | | | 28,480,480,000,000.00 | | 6,034,000,000 | 86,045,615,10 | |
| Total For I2033 | | | | | | | | 28,480,480,000,000.00 | | 6,034,000,000 | 86,045,615,10 | |
| I2038 On 31/01/2038 Spot Bond | | | 4.83000 | 103.23243 | 4.79000 | 103.79700 | | 310,640,967,000,000.00 | | 64,314,900,000 | 154,333,463,20 | |
| Total I2038 SPOT | | | | | | | | 10,640,967,000,000.00 | | 64,314,900,000 | 154,333,463,20 | |
| Total For I2038 | | | | | | | | 10,640,967,000,000.00 | | 64,314,900,000 | 154,333,463,20 | |
| I2046 On 31/03/2046 Spot Bond | | | 4.87000 | 92.50730 | 4.87000 | 92.51338 | | 30,800,315,000,000.00 | | 6,324,500,000 | 213,526,146,00 | |
| Total I2046 SPOT | | | | | | | | 10,800,315,000,000.00 | | 6,324,500,000 | 213,526,146,00 | |
| Total For I2046 | | | | | | | | 10,800,315,000,000.00 | | 6,324,500,000 | 213,526,146,00 | |
| I2050 On 31/12/2050 Spot Bond | | | 4.80000 | 94.05610 | 4.82000 | 93.71969 | | 146,477,280,000,000.00 | | 30,516,100,000 | 170,136,267,20 | |
| Total I2050 SPOT | | | | | | | | 16,477,280,000,000.00 | | 30,516,100,000 | 170,136,267,20 | |
| Total For I2050 | | | | | | | | 16,477,280,000,000.00 | | 30,516,100,000 | 170,136,267,20 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB125U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB125U | | | | | | | | | | 0.00 | 0 | |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB126U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB126U | | | | | | | | | | 0.00 | 0 | |
| IB139U On 23/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB139U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB139U | | | | | | | | | | 0.00 | 0 | |
| IB144U On 18/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB144U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB144U | | | | | | | | | | 0.00 | 0 | |
| IB146U On 22/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IB146U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IB146U | | | | | | | | | | 0.00 | 0 | |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL02U | | | | | | | | | | 0.00 | 0 | |
| IBL101 On 24/05/2022 Spot Bond | | | 5.41500 | 5.41500 | 5.41500 | 108.17697 | | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.87712 | | | | 0.00 | 0 | 1,000,000,00 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| IBL109 On 07/12/2023 Spot Bond | | | 3.95000 | 294.61521 | 3.95000 | 294.64176 | | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 101.60082 | | | | 0.00 | 0 | |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95034 | | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.16435 | | | | 0.00 | 0 | |
| Total IBL114 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 IBL114 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 99.94782 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.55478 | | | | 0.00 | 0 | |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.43349 | | | | 0.00 | 0 | 1,000,000,00 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.03875 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.57384 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.30927 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.61048 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.02387 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.86741 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.50669 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 99.90260 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 99.90927 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.08734 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.02696 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL140 On 14/02/2021 Spot Bond | | | | | 0.00000 | 100.03550 | | | | 0.00 | 0 | |
| Total IBL140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL140 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/08/2020 Spot Bond | | | 7.61500 | 7.61500 | 7.61500 | 99.93745 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.96307 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.93894 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.93207 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.78556 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 2.65000 | 2.65000 | 2.65000 | 164.08447 | | | | 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 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL43/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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|------------|
| IBL60 On 17/02/2024 Spot Bond | | | 6.06000 | 113.07160 | 6.06000 | 113.05326 | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.68472 | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 2.77000 | 163.78619 | 2.77000 | 163.80620 | | 1,388,324,000,000.00 | 501,200,000 | 125,300,000 | |
| Total IBL67 SPOT | | | | | | | | 1,388,324,000,000.00 | 501,200,000 | 125,300,000 | |
| Total For IBL67 | | | | | | | | 1,388,324,000,000.00 | 501,200,000 | 125,300,000 | |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 99.97680 | | | 0.00 | 0 | |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.10742 | | | 0.00 | 0 | |
| Total IBL77 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL77 | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 5.90000 | 110.96241 | 5.90000 | 110.94487 | | | 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 | 100.51200 | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 5.34000 | 106.14672 | 5.34000 | 106.13151 | | | 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 | 61.18473 | 100.00000 | 61.05004 | | | 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 | 99.85616 | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.84937 | | | 0.00 | 0 | |
| Total IBL95 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 IBL95 | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.21083 | | | 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 | 9.24888 | 100.00000 | 13.74133 | | | 0.00 | 0 | |
| Total IDC02U SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDC02U | | | | | | | | | 0.00 | 0 | |
| IDCG03 On 22/10/2020 Spot Bond | | | 5.30000 | 103.19600 | 5.30000 | 103.18116 | | 318,000,000,000.00 | 60,000,000 | 30,000,000 | |
| Total IDCG03 SPOT | | | | | | | | 318,000,000,000.00 | 60,000,000 | 30,000,000 | |
| Total For IDCG03 | | | | | | | | 318,000,000,000.00 | 60,000,000 | 30,000,000 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.13000 | 107.24222 | 8.13000 | 107.21900 | | 0.00 | 0 | 882,995,400 | |
| Total IDCG06 SPOT | | | | | | | | 0.00 | 0 | 882,995,400 | |
| Total For IDCG06 | | | | | | | | 0.00 | 0 | 882,995,400 | |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.18934 | | 0.00 | 0 | 0 | |
| Total IDCG07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG07 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.24500 | 109.18994 | 10.24500 | 109.34545 | | 0.00 | 0 | 0 | |
| Total IDCG08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG08 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.17276 | | 0.00 | 0 | 0 | |
| Total IDCG10 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG10 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.75000 | 111.92246 | 8.75000 | 111.89628 | | 0.00 | 0 | 0 | |
| Total IDCG11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG11 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.31991 | | 0.00 | 0 | 0 | |
| Total IDCG12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG12 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 98.69693 | | 0.00 | 0 | 0 | |
| Total IDCG13 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG13 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.01775 | | 0.00 | 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 IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2023 Spot Bond | | | | | 0.00000 | 98.55880 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.04830 | | | | 0.00 | 0 | 1,000,000.00 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| IDCG16 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.09888 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.98803 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.13809 | | | | 0.00 | 100,000,000 | 50,000.00 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000.00 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 100,000,000 | 50,000.00 |
| IDCG19 On 18/12/2020 Spot Bond | | | | | 0.00000 | 100.85839 | | | | 0.00 | 0 | |
| Total IDCG20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG20 | | | | | | | | | | 0.00 | 0 | |
| IDCG20 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.90743 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.07396 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.34066 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.00912 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 8.30252 | 100.00000 | 8.28414 | | | | 0.00 | 0 | |
| Total IDCP2U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP2U | | | | | | | | | | 0.00 | 0 | |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IDCP3U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP3U | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.63000 | 105.56643 | 7.63000 | 105.54483 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 5.15500 | 105.30413 | 5.15500 | 105.28948 | | | | 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 | |

| Contract 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 IN347U | | | | | | | | | | 0.00 | 0 | |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN396U | | | | | | | | | | 0.00 | 0 | |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | |
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN403U SPOT | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IN419U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN419U | | | | | | | | | | 0.00 | 0 | |
| IN420U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN420U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN420U | | | | | | | | | | 0.00 | 0 | |
| IN421U On 18/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IN421U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IN421U | | | | | | | | | | 0.00 | 0 | |
| 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 | 108.06900 | 10.00000 | 108.04000 | | | | 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 | 101.30472 | | | | 0.00 | 0 | |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.30746 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.80833 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 91.81834 | | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.39590 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|--------------------|
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 100.93619 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For INLV02 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.78465 | | | | 0.00 | 0 | |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | |
| INLV04 On 11/02/2021 Spot Bond | | | 6.60000 | 103.08569 | 6.60000 | 103.06764 | | | 1,425,600,000,000.00 | | 216,000,000 | 108,000,000 |
| Total INLV04 SPOT | | | | | | | | | 1,425,600,000,000.00 | | 216,000,000 | 108,000,000 |
| Total For INLV04 | | | | | | | | | 1,425,600,000,000.00 | | 216,000,000 | 108,000,000 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.47843 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| 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 | 108.06900 | 10.00000 | 108.04000 | | | | 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 | 101.18031 | | | | 0.00 | 0 | |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.04478 | | | | 0.00 | 0 | |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.02024 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.89504 | | | | 0.00 | 0 | |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.91029 | | | | 0.00 | 0 | |
| Total IPF18 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 IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.92554 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.40250 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.03101 | | | | 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 | 100.21287 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.56601 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.09887 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.10029 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPF28U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF28U | | | | | | | | | | 0.00 | 0 | |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IPF29U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF29U | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.85358 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.02733 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.79446 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.06905 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPL8/JIB 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 | 100.13369 | 2.75000 | 100.12625 | | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 7.64000 | 146.62699 | 7.64000 | 146.62585 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.49644 | | | | 0.00 | 0 | |
| Total IV033 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV033 | | | | | | | | | | 0.00 | 0 | |
| IV034 On 11/02/2021 Spot Bond | | | 6.60000 | 102.94034 | 6.60000 | 102.92232 | | | | 0.00 | 0 | |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 102.93899 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 102.77961 | | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.27761 | | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 4.87000 | 4.87000 | 4.87000 | 159.03861 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|------------|
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 102.49015 | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 7.42000 | 109.38045 | 7.42000 | 109.35880 | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 102.93682 | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 7.43500 | 7.43500 | 7.43500 | 108.95121 | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.40705 | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 3.57000 | 161.95107 | 3.57000 | 161.96740 | | 1,606,500,000,000.00 | 450,000,000 | 225,000,000 | |
| Total IV045 SPOT | | | | | | | | 1,606,500,000,000.00 | 450,000,000 | 225,000,000 | |
| Total For IV045 | | | | | | | | 1,606,500,000,000.00 | 450,000,000 | 225,000,000 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 101.93127 | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 99.80173 | | | 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 | |

| Contract 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 IV142U | | | | | | | | | | 0.00 | 0 | |
| IV164U On 13/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV164U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV164U | | | | | | | | | | 0.00 | 0 | |
| IV166U On 02/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV166U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV166U | | | | | | | | | | 0.00 | 0 | |
| IV168U On 04/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV168U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV168U | | | | | | | | | | 0.00 | 0 | |
| IV170U On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV170U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV170U | | | | | | | | | | 0.00 | 0 | |
| IV171U On 21/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IV171U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV171U | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 6.34000 | 159.57437 | 6.34000 | 159.57860 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.81056 | | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 10.60000 | 99.53878 | 10.60000 | 99.51085 | | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 5.91500 | 108.16484 | 5.91500 | 108.14761 | | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.89157 | | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.91155 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.89823 | | | | 0.00 | 0 | |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.66652 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 5.56500 | 105.45752 | 5.56500 | 105.44179 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 101.10828 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.77229 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.63358 | | | | 0.00 | 32,000,000 | 16,000,000 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 32,000,000 | 16,000,000 |
| Total For IVC136 | | | | | | | | | | 0.00 | 32,000,000 | 16,000,000 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.41618 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 98.85069 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 101.20461 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 101.05888 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 101.13698 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.87855 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.80809 | | | | 0.00 | 0 | |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.73589 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.36660 | | | | 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 | 100.19513 | | | | 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 | 100.43758 | | | | 0.00 | 0 | |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.80689 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.03694 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.82130 | | | | 0.00 | 0 | |
| Total IVC165 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 IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.81008 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC169 On 19/02/2021 Spot Bond | | | | | 0.00000 | 99.97538 | | | | 0.00 | 0 | |
| Total IVC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC169 | | | | | | | | | | 0.00 | 0 | |
| IVC172 On 18/11/2020 Spot Bond | | | | | 0.00000 | 99.98750 | | | | 0.00 | 226,000,000 | 113,000,00 |
| Total IVC172 SPOT | | | | | | | | | | 0.00 | 226,000,000 | 113,000,00 |
| Total For IVC172 | | | | | | | | | | 0.00 | 226,000,000 | 113,000,00 |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.60740 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC174 On 19/11/2020 Spot Bond | | | | | 0.00000 | 99.97243 | | | | 0.00 | 0 | |
| Total IVC174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC174 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.19279 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.77828 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.71804 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC179 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.32727 | | | | 0.00 | 0 | |
| Total IVC179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC179 | | | | | | | | | | 0.00 | 0 | |
| IVC180 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.16265 | | | | 0.00 | 0 | |
| Total IVC180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC180 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.09243 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.07068 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| 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 | |
| IVF80U On 17/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVF80U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVF80U | | | | | | | | | | 0.00 | 0 | |
| IVF85U On 01/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVF85U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVF85U | | | | | | | | | | 0.00 | 0 | |
| IVF86U On 18/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVF86U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVF86U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--|-----------------------|-----------------------|------------|
| IVZ006 On 13/08/2020 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 4.15000 | | | | 0.00 | 0 | |
| Total IVZ006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ006 | | | | | | | | | | 0.00 | 0 | |
| IVZ007 On 20/08/2020 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.84107 | | | | 0.00 | 0 | |
| Total IVZ007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ007 | | | | | | | | | | 0.00 | 0 | |
| IVZ008 On 27/08/2020 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.76180 | | | | 0.00 | 0 | |
| Total IVZ008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ008 | | | | | | | | | | 0.00 | 0 | |
| IVZ009 On 03/09/2020 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.68265 | | | | 0.00 | 0 | |
| Total IVZ009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ009 | | | | | | | | | | 0.00 | 0 | |
| IVZ010 On 17/09/2020 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 99.51904 | | 74,760,000,000,000.00 | | 17,800,000,000 | 8,900,000,000 | |
| Total IVZ010 SPOT | | | | | | | | 74,760,000,000,000.00 | | 17,800,000,000 | 8,900,000,000 | |
| Total For IVZ010 | | | | | | | | 74,760,000,000,000.00 | | 17,800,000,000 | 8,900,000,000 | |
| IVZ011 On 15/10/2020 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 99.20096 | | | | 0.00 | 0 | |
| Total IVZ011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ011 | | | | | | | | | | 0.00 | 0 | |
| IVZ012 On 22/10/2020 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 99.46209 | | | | 0.00 | 0 | |
| Total IVZ012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ012 | | | | | | | | | | 0.00 | 0 | |
| IVZ013 On 29/10/2020 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 99.03139 | | 30,600,000,000,000.00 | | 7,200,000,000 | 3,600,000,000 | |
| Total IVZ013 SPOT | | | | | | | | 30,600,000,000,000.00 | | 7,200,000,000 | 3,600,000,000 | |
| Total For IVZ013 | | | | | | | | 30,600,000,000,000.00 | | 7,200,000,000 | 3,600,000,000 | |
| IVZ014 On 05/11/2020 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 98.95152 | | | | 0.00 | 0 | |
| Total IVZ014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ014 | | | | | | | | | | 0.00 | 0 | |
| IVZ015 On 12/11/2020 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 98.87178 | | 42,500,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| Total IVZ015 SPOT | | | | | | | | 42,500,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| Total For IVZ015 | | | | | | | | 42,500,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| IVZ016 On 19/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 546,000,000,000,000.00 | | 85,460,000,000 | 73,000,000,000 | |
| Total IVZ016 SPOT | | | | | | | | 546,000,000,000,000.00 | | 85,460,000,000 | 73,000,000,000 | |
| Total For IVZ016 | | | | | | | | 546,000,000,000,000.00 | | 85,460,000,000 | 73,000,000,000 | |
| JAS03L On 31/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JAS03U SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract 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 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 | |
| JPM00 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.14554 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP00 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.88491 | | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | |
| KAP00 On 26/10/2021 Spot Bond | | | 7.40000 | 106.32588 | 7.40000 | 106.30477 | | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.05608 | | | | 0.00 | 0 | |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.28785 | | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 97.09525 | | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.47711 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 01/11/2024 Spot Bond | | | | | 0.00000 | 96.94633 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 99.84088 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.05542 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.72000 | 129.17018 | 8.72000 | 129.14023 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| 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 | 94.38455 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 92.33605 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 6.38000 | 108.37992 | 6.38000 | 108.36132 | | | | 0.00 | 0 | |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.98084 | | | | 0.00 | 0 | |
| Total LBK22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK22 | | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 93.69216 | | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 9.40000 | 106.62850 | 9.40000 | 106.60175 | | | | 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 | 96.06388 | | | | 0.00 | 0 | |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 94.23554 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.34500 | 93.97289 | 12.34500 | 93.94231 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.47000 | 102.47545 | 9.47000 | 102.44955 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 93.16123 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 91.53273 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.10283 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.67434 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 94.23438 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 93.86103 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 81.08727 | | | | 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 | |
| LGL04 On 14/08/2020 Spot Bond | | | 5.12000 | 99.94392 | 5.12000 | 99.95793 | | | | 0.00 | 0 | |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 102.68397 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 5.95000 | 112.15592 | 5.95000 | 112.13795 | | | | 0.00 | 0 | 2,500,000.00 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|--------------|
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 102.43897 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.85864 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 101.38459 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.34699 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LHC16L On 03/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total LHC16U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC16U | | | | | | | | | | 0.00 | 0 | |
| 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 | |
| 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 | 100.10114 | | | | 0.00 | 0 | |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.08463 | | | | 0.00 | 0 | |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.09956 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LHL29 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.46559 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total LHL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL29 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.42167 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.84203 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 99.83783 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.96062 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.95899 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.95776 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MAQ18 On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MAQ189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAQ189 | | | | | | | | | | 0.00 | 0 | |
| MBC29 On 02/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MBC29U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBC29U | | | | | | | | | | 0.00 | 0 | |
| MBC30 On 09/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MBC30U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBC30U | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 101.18991 | | | | 0.00 | 0 | |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95163 | | | | 0.00 | 0 | |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 1,500,000,00 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.05426 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.68685 | | | | 0.00 | 0 | |
| Total MBF064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF064 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.57590 | | | | 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 | 100.22872 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.05217 | | | | 0.00 | 0 | |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 99.91108 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.54917 | | | | 0.00 | 0 | |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.34222 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.34630 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.72372 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.73707 | | | | 0.00 | 0 | |
| Total MBP045 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 MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 99.52376 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 99.88926 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.72374 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.73709 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 99.91550 | | | | 0.00 | 0 | |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.94844 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 122.78356 | | | | 0.00 | 0 | |
| Total MIL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MIL03 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 17/03/2021 Spot Bond | | | 4.72500 | 107.23185 | 4.72500 | 107.21825 | | | | 0.00 | 0 | |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 7.67500 | 7.67500 | 7.67500 | 114.93820 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 5.44000 | 110.23758 | 5.44000 | 110.22150 | | | | 0.00 | 0 | 1,050,000,00 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 100.37907 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 97.84770 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 98.65108 | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total For MML01 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| MML02 On 10/12/2026 Spot Bond | | | 8.28000 | 106.61757 | 8.28000 | 106.59394 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 122.93151 | | | | 0.00 | 0 | |
| Total MQB003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MQB003 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 99.64900 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.70621 | | | | 0.00 | 0 | |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 99.92307 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.20603 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.93596 | | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.75861 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 99.28689 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.09557 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.09877 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.28777 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 99.10423 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 99.61030 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.11245 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.91176 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 100.92488 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.39429 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.23000 | 101.04858 | 8.23000 | 100.59213 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.41989 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 07/09/2020 Spot Bond | | | | | 0.00000 | 100.97857 | | | | 0.00 | 0 | |
| Total MTNC21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC21 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.10356 | | | | 0.00 | 66,000,000 | 33,000,000 |
| Total MTNC22 SPOT | | | | | | | | | | 0.00 | 66,000,000 | 33,000,000 |

| 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 MTNC22 | | | | | | | | | | 0.00 | 66,000,000 | 33,000,000 |
| 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 | |
| MWAR0 On 22/02/2021 Spot Bond | | | | | 0.00000 | 99.89789 | | | | 0.00 | 0 | |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2021 Spot Bond | | | | | 0.00000 | 99.89982 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.89982 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 100.89517 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 100.93999 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.97004 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.22905 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.08313 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.85264 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.07682 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.26724 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.44224 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 5.52000 | 107.75867 | 5.52000 | 107.74273 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.00000 | 111.30044 | 6.00000 | 111.28257 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.16000 | 106.56698 | 9.16000 | 106.54104 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 99.81522 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.46086 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.29847 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.44472 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.34846 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK11 On 28/11/2020 Spot Bond | | | 5.11500 | 102.98790 | 5.11500 | 102.97367 | | | | 0.00 | 0 | |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 5.30000 | 106.19319 | 5.30000 | 106.17810 | | | | 0.00 | 0 | |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 103.85883 | 9.38000 | 103.83296 | | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 5.56500 | 117.38497 | 5.56500 | 117.36746 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK14 On 25/06/2021 Spot Bond | | | 4.42000 | 105.39080 | 4.42000 | 105.37822 | | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 4.86500 | 105.70889 | 4.86500 | 105.69507 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.62000 | 110.93915 | 6.62000 | 110.91952 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 7.74000 | 113.18671 | 7.74000 | 113.16323 | | | | 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 | | | 5.39500 | 109.17860 | 5.39500 | 109.16272 | | | | 0.00 | 0 | |
| Total NBK19A 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 NBK19A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 7.04000 | 117.74573 | 7.04000 | 117.72346 | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.07751 | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | |
| NBK21 On 21/07/2027 Spot Bond | | | 7.65000 | 116.58651 | 7.65000 | 116.56273 | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | 0.00 | 0 | |
| NBK22 On 19/11/2022 Spot Bond | | | 5.38000 | 112.29977 | 5.38000 | 112.28357 | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | |
| NBK23 On 19/11/2025 Spot Bond | | | 6.76500 | 119.71024 | 6.76500 | 119.68861 | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | |
| NBK24 On 19/11/2027 Spot Bond | | | 7.80500 | 119.76574 | 7.80500 | 119.74082 | | | 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 | 100.09616 | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | |
| NBK25 On 17/02/2023 Spot Bond | | | 4.96000 | 4.96000 | 4.96000 | 113.24824 | | | 0.00 | 0 | 10,000,000,00 |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| NBK25 On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.60337 | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 23.08760 | 100.00000 | 23.03678 | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | |
| NBK26 On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.72500 | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 7.99000 | 117.30365 | 7.99000 | 117.27869 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 5.68000 | 112.06322 | 5.68000 | 112.04617 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.15156 | | | | 0.00 | 0 | |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 7.15000 | 116.51456 | 7.15000 | 116.49231 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 5.52500 | 112.77483 | 5.52500 | 112.75795 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.58502 | | | | 0.00 | 0 | |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 5.65000 | 113.51319 | 5.65000 | 113.49600 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.34891 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK34 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.45668 | | | | 0.00 | 0 | |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.64715 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For NBK35B | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 101.77856 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK38 On 02/08/2021 Spot Bond | | | | | 0.00000 | 100.71151 | | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| NBK4 On 28/10/2024 Spot Bond | | | 9.95500 | 9.95500 | 9.95500 | 67.14786 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.81049 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.58721 | | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.47553 | | | | 0.00 | 88,000,000 | 2,044,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 88,000,000 | 2,044,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 88,000,000 | 2,044,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.29476 | | | | 0.00 | 0 | |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.86800 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.08236 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.64303 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.17248 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.68748 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 98.93660 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 99.97982 | | | | 0.00 | 0 | |
| Total NBK51B 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 NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 98.83704 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.66643 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 99.94514 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.53812 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.22648 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 99.39762 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.57718 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.81237 | | | | 0.00 | 1,834,000,000 | 917,000,000 |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 1,834,000,000 | 917,000,000 |
| Total For NBKB59 | | | | | | | | | | 0.00 | 1,834,000,000 | 917,000,000 |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.48290 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 100.14748 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.95491 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | | | 9.12500 | 108.96692 | 9.12500 | 108.94050 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.94728 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.16000 | 108.27905 | 9.16000 | 108.25270 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.95491 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.96701 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.98226 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.94737 | | | | 0.00 | 0 | |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 18/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NDAL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL01 | | | | | | | | | | 0.00 | 0 | |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract 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 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 | |
| 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 | 102.45401 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 105.44103 | | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 100.52347 | | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 103.06001 | | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.89661 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 102.26669 | | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.78687 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.23328 | | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 99.57590 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 102.42336 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 98.49517 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 101.05884 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 106.73301 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 98.36295 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 99.02801 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 98.65766 | | | | 0.00 | 0 | |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 96.05000 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.35538 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 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 | 103.54020 | 13.50000 | 103.50344 | | | | 0.00 | 0 | |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 100.20747 | | | | 0.00 | 0 | |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 100.73190 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.49152 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 99.86494 | | | | 0.00 | 0 | |
| Total NHM011 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 NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 101.36601 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 09/09/2020 Spot Bond | | | | | 0.00000 | 101.22519 | | | | 0.00 | 0 | |
| Total NHM013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM013 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 99.95196 | | | | 0.00 | 10,700,000,000 | 5,350,000,000 |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 10,700,000,000 | 5,350,000,000 |
| Total For NHM014 | | | | | | | | | | 0.00 | 10,700,000,000 | 5,350,000,000 |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 101.28860 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 100.13968 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 26/02/2021 Spot Bond | | | | | 0.00000 | 99.85617 | | | | 0.00 | 0 | |
| Total NHM017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM017 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 99.84560 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 99.83977 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.80000 | 5.80000 | 5.80000 | 186.44592 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 5.05000 | 5.05000 | 5.05000 | 173.75996 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 4.30500 | 4.30500 | 4.30500 | 134.14921 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 5.18000 | 5.18000 | 5.18000 | 92.08012 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 5.69000 | 5.69000 | 5.69000 | 92.08054 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 4.41000 | 4.41000 | 4.41000 | 133.56207 | | | | 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 | | | 4.80000 | 4.80000 | 4.80000 | 131.40691 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 5.19000 | 5.19000 | 5.19000 | 172.15248 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 5.90000 | 164.25356 | 5.90000 | 164.25983 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.65500 | 92.50102 | 5.65500 | 92.50521 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN010 On 01/10/2020 Spot Bond | | | | | 0.00000 | 100.68065 | | | | 0.00 | 0 | 2,000,000,00 |
| Total NN010 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For NN010 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.80182 | | | | 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 | 100.30726 | | | | 0.00 | 0 | |
| Total NN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN013 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 103.50263 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN015 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.80030 | | | | 0.00 | 0 | |
| Total NN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN015 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.59523 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 96.32310 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 127.75877 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 101.70683 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.84275 | | | | 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 | |
| NN028 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 | 99.89957 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.62141 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.35362 | | | | 0.00 | 0 | |
| Total NN036 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 NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.69493 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 101.20855 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.89789 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 101.70213 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 84.03859 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.06886 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 83.91636 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 114.32918 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.09073 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 106.08964 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 99.80068 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.14480 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 121.25000 | | | | 0.00 | 0 | |
| Total NNF011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF011 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 12/06/2025 Spot Bond | | | | | 0.00000 | 100.50431 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 104.54000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 104.51000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 15/07/2025 Spot Bond | | | | | 0.00000 | 106.24000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.11000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 86.51794 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 86.51794 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 121.20824 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 108.87700 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 130.87016 | | | | 0.00 | 0 | |
| Total NNF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF07 | | | | | | | | | | 0.00 | 0 | |
| NNF08 On 22/09/2020 Spot Bond | | | | | 0.00000 | 130.71277 | | | | 0.00 | 0 | |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.92926 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 112.73117 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 99.90099 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.90086 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 101.34384 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.92350 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.93747 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.89334 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 99.89797 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.91489 | | | | 0.00 | 0 | |
| Total NQ1C10 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 NQ1C10 | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.02590 | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.91201 | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 6.05000 | 116.23956 | 6.05000 | 116.22074 | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 4.08000 | 187.60828 | 4.08000 | 187.62453 | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 9.33000 | 119.20318 | 9.33000 | 119.17348 | | | 0.00 | 0 | 32,359,30 |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | 32,359,30 |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | 32,359,30 |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 14.69940 | 100.00000 | 14.66687 | | | 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 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.54911 | | | 0.00 | 0 | |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.19857 | | | 0.00 | 0 | 400,000,00 |
| Total NTC22 SPOT | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For NTC22 | | | | | | | | | 0.00 | 0 | 400,000,00 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.60663 | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.03260 | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.02115 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.14406 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.99889 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.01144 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.88473 | | | | 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 | 101.11747 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.39051 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.25000 | 111.87724 | 5.25000 | 111.86150 | | | | 0.00 | 0 | 1,500,000,0€ |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,0€ |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,0€ |
| OML07 On 19/03/2025 Spot Bond | | | 7.34000 | 118.37691 | 7.34000 | 118.35373 | | | | 0.00 | 0 | 1,530,000,0€ |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,530,000,0€ |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,530,000,0€ |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.20946 | | | | 0.00 | 0 | |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | |
| OML09 On 14/09/2022 Spot Bond | | | 5.45000 | 115.19072 | 5.45000 | 115.17389 | | | | 0.00 | 0 | 1,000,000,0€ |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,0€ |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,0€ |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| OML10 On 14/09/2025 Spot Bond | | | 7.66500 | 120.08020 | 7.66500 | 120.05566 | | | | 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 | 98.07808 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| PBAJ1 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 | |
| PBAV1 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 | |
| PBBJ1 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 | |
| PBDJ1 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 | |
| PBGJ1 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 | |
| PBJC1 On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | |
| PBJJ1 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 | |
| PBKJ1 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 | |
| PBKS1 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 | |
| PBKX1 On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBKX1U 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 PBKX1U | | | | | | | | | | 0.00 | 0 | |
| PBLS1 On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total PBL1U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PBL1U | | | | | | | | | | 0.00 | 0 | |
| PBLT1 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 | |
| PBUJ1 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 | |
| PBVJ1 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 | 101.06523 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 101.09306 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 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 | 101.32226 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.66312 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.15901 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------------|--------------------------|--------------------------|
| Total PMM54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 101.27794 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.96060 | | | | 0.00 | 0 | |
| Total PRE2A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A2 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95773 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95198 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95116 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95034 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.37500 | 117.24747 | 7.38000 | 117.19690 | | | | 050,918,407,425,000.00 | 2,311,988,936,600 | 1,395,215,319,400 |
| Total R186 SPOT | | | | | | | | | | 50,918,407,425,000.00 | 311,988,936,600 | 395,215,319,400 |
| Total For R186 | | | | | | | | | | 50,918,407,425,000.00 | 311,988,936,600 | 395,215,319,400 |
| R197 On 07/12/2023 Spot Bond | | | 2.86000 | 304.38814 | 2.88000 | 304.24146 | | | | 17,229,498,000,000.00 | 6,024,300,000 | 23,000,756,900 |
| Total R197 SPOT | | | | | | | | | | 17,229,498,000,000.00 | 6,024,300,000 | 23,000,756,900 |
| Total For R197 | | | | | | | | | | 17,229,498,000,000.00 | 6,024,300,000 | 23,000,756,900 |
| R202 On 07/12/2033 Spot Bond | | | 4.80000 | 206.28673 | 4.80000 | 206.30064 | | | | 431,520,000,000,000.00 | 89,900,000,000 | 163,470,200,000 |
| Total R202 SPOT | | | | | | | | | | 431,520,000,000,000.00 | 89,900,000,000 | 163,470,200,000 |
| Total For R202 | | | | | | | | | | 431,520,000,000,000.00 | 89,900,000,000 | 163,470,200,000 |
| R2023 On 28/02/2023 Spot Bond | | | 4.44000 | 111.45411 | 4.40000 | 111.54058 | | | | 142,702,884,824,000.00 | 257,365,514,600 | 1,099,880,774,700 |
| Total R2023 SPOT | | | | | | | | | | 142,702,884,824,000.00 | 257,365,514,600 | 1,099,880,774,700 |
| Total For R2023 | | | | | | | | | | 142,702,884,824,000.00 | 257,365,514,600 | 1,099,880,774,700 |
| R2030 On 31/01/2030 Spot Bond | | | 9.27500 | 92.47201 | 9.27500 | 92.44923 | | | | 468,855,885,707,500.00 | 1,236,534,327,300 | 1,621,264,631,200 |
| Total R2030 SPOT | | | | | | | | | | 468,855,885,707,500.00 | 1,236,534,327,300 | 1,621,264,631,200 |
| Total For R2030 | | | | | | | | | | 468,855,885,707,500.00 | 1,236,534,327,300 | 1,621,264,631,200 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|-------------------------|
| R2032 On 31/03/2032 Spot Bond | | | 10.20000 | 90.03817 | 10.20000 | 90.01370 | | | 166,804,167,640,000.00 | 506,549,428,200 | 134,679,867,80 |
| Total R2032 SPOT | | | | | | | | | 166,804,167,640,000.00 | 506,549,428,200 | 134,679,867,80 |
| Total For R2032 | | | | | | | | | 166,804,167,640,000.00 | 506,549,428,200 | 134,679,867,80 |
| R2035 On 28/02/2035 Spot Bond | | | 10.98500 | 88.96891 | 10.98500 | 88.94320 | | | 325,952,404,070,000.00 | 575,871,862,000 | 939,764,582,70 |
| Total R2035 SPOT | | | | | | | | | 325,952,404,070,000.00 | 575,871,862,000 | 939,764,582,70 |
| Total For R2035 | | | | | | | | | 325,952,404,070,000.00 | 575,871,862,000 | 939,764,582,70 |
| R2037 On 31/01/2037 Spot Bond | | | 11.26500 | 79.90601 | 11.26500 | 79.88222 | | | 993,446,204,797,000.00 | 798,352,969,800 | 1,277,110,427,60 |
| Total R2037 SPOT | | | | | | | | | 993,446,204,797,000.00 | 798,352,969,800 | 1,277,110,427,60 |
| Total For R2037 | | | | | | | | | 993,446,204,797,000.00 | 798,352,969,800 | 1,277,110,427,60 |
| R2040 On 31/01/2040 Spot Bond | | | 11.48000 | 81.28991 | 11.48000 | 81.26525 | | | 665,756,730,832,000.00 | 319,316,788,400 | 645,693,158,10 |
| Total R2040 SPOT | | | | | | | | | 665,756,730,832,000.00 | 319,316,788,400 | 645,693,158,10 |
| Total For R2040 | | | | | | | | | 665,756,730,832,000.00 | 319,316,788,400 | 645,693,158,10 |
| R2044 On 31/01/2044 Spot Bond | | | 11.58000 | 77.72262 | 11.58000 | 77.69884 | | | 110,484,668,532,000.00 | 527,675,705,400 | 1,317,389,257,60 |
| Total R2044 SPOT | | | | | | | | | 110,484,668,532,000.00 | 527,675,705,400 | 1,317,389,257,60 |
| Total For R2044 | | | | | | | | | 110,484,668,532,000.00 | 527,675,705,400 | 1,317,389,257,60 |
| R2048 On 28/02/2048 Spot Bond | | | 11.54500 | 80.95083 | 11.54500 | 80.92628 | | | 341,984,038,160,000.00 | 982,415,248,000 | 1,887,516,730,20 |
| Total R2048 SPOT | | | | | | | | | 341,984,038,160,000.00 | 982,415,248,000 | 1,887,516,730,20 |
| Total For R2048 | | | | | | | | | 341,984,038,160,000.00 | 982,415,248,000 | 1,887,516,730,20 |
| R208 On 31/03/2021 Spot Bond | | | 3.55000 | 104.51412 | 3.55000 | 104.50407 | | | 640,065,000,000,000.00 | 180,300,000,000 | 564,830,369,10 |
| Total R208 SPOT | | | | | | | | | 640,065,000,000,000.00 | 180,300,000,000 | 564,830,369,10 |
| Total For R208 | | | | | | | | | 640,065,000,000,000.00 | 180,300,000,000 | 564,830,369,10 |
| R209 On 31/03/2036 Spot Bond | | | 10.79500 | 68.42398 | 10.86500 | 68.01859 | | | 300,032,182,490,000.00 | 490,971,022,000 | 667,219,408,50 |
| Total R209 SPOT | | | | | | | | | 300,032,182,490,000.00 | 490,971,022,000 | 667,219,408,50 |
| Total For R209 | | | | | | | | | 300,032,182,490,000.00 | 490,971,022,000 | 667,219,408,50 |
| R210 On 31/03/2028 Spot Bond | | | 4.25000 | 183.26882 | 4.34000 | 182.18299 | | | 61,575,700,000,000.00 | 14,488,400,000 | 66,493,692,60 |
| Total R210 SPOT | | | | | | | | | 61,575,700,000,000.00 | 14,488,400,000 | 66,493,692,60 |
| Total For R210 | | | | | | | | | 61,575,700,000,000.00 | 14,488,400,000 | 66,493,692,60 |
| R212 On 31/01/2022 Spot Bond | | | 2.12000 | 165.29807 | 2.12000 | 165.32114 | | | 41,474,832,000,000.00 | 19,563,600,000 | 163,571,690,90 |
| Total R212 SPOT | | | | | | | | | 41,474,832,000,000.00 | 19,563,600,000 | 163,571,690,90 |
| Total For R212 | | | | | | | | | 41,474,832,000,000.00 | 19,563,600,000 | 163,571,690,90 |
| R213 On 28/02/2031 Spot Bond | | | 9.70500 | 85.64638 | 9.74500 | 85.39580 | | | 258,542,156,204,000.00 | 129,679,768,800 | 478,728,676,00 |
| Total R213 SPOT | | | | | | | | | 258,542,156,204,000.00 | 129,679,768,800 | 478,728,676,00 |
| Total For R213 | | | | | | | | | 258,542,156,204,000.00 | 129,679,768,800 | 478,728,676,00 |
| R214 On 28/02/2041 Spot Bond | | | 11.13500 | 65.88777 | 11.13500 | 65.86848 | | | 055,273,875,016,000.00 | 274,384,721,600 | 742,666,427,60 |
| Total R214 SPOT | | | | | | | | | 55,273,875,016,000.00 | 274,384,721,600 | 742,666,427,60 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|----------------|
| Total For R214 | | | | | | | | | | 5,273,875,016,000.00 | 274,384,721,600 | 742,666,427,60 |
| RC001 On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC001U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC001U | | | | | | | | | | 0.00 | 0 | |
| RC002 On 02/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC002U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC002U | | | | | | | | | | 0.00 | 0 | |
| RC003 On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC003U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC003U | | | | | | | | | | 0.00 | 0 | |
| RC004 On 03/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC004U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC004U | | | | | | | | | | 0.00 | 0 | |
| RC005 On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC005U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC005U | | | | | | | | | | 0.00 | 0 | |
| RC006 On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC006U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC006U | | | | | | | | | | 0.00 | 0 | |
| RC007 On 14/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC007U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC007U | | | | | | | | | | 0.00 | 0 | |
| RC008 On 20/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC008U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC008U | | | | | | | | | | 0.00 | 0 | |
| RC009 On 17/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC009U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC009U | | | | | | | | | | 0.00 | 0 | |
| RC010 On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC010U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC010U | | | | | | | | | | 0.00 | 0 | |
| RC011 On 17/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RC011U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC011U | | | | | | | | | | 0.00 | 0 | |
| RC018 On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RC018U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RC018U | | | | | | | | | | 0.00 | 0 | |
| RC0211 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 | |
| RC0221 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 | |
| RDF021 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 | |
| RDF061 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 | |
| RDF071 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 | |
| RDF081 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 | |
| RDF091 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 | |
| RDF101 On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF10U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF10U | | | | | | | | | | 0.00 | 0 | |
| RDF111 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 | |
| RDF121 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 | |
| RDF131 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | |
| RDF18I On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF18U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF18U | | | | | | | | | | 0.00 | 0 | |
| RDF19I On 30/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF19U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF19U | | | | | | | | | | 0.00 | 0 | |
| RDF26I On 22/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF26U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF26U | | | | | | | | | | 0.00 | 0 | |
| RDF27I On 04/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RDF27U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDF27U | | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.57802 | | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.23957 | | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.66361 | | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.65659 | | | | 0.00 | 0 | |
| Total RDFB12 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 RDFB12 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.96160 | | | | 0.00 | 0 | |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.61869 | | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.44423 | | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 11/02/2022 Spot Bond | | | | | 0.00000 | 98.92869 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 11/02/2024 Spot Bond | | | | | 0.00000 | 98.68331 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 11/02/2026 Spot Bond | | | | | 0.00000 | 98.03964 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.71347 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.88743 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.92555 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.80761 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.98658 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/08/2024 Spot Bond | | | | | 0.00000 | 98.13499 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB24 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.46720 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 16/11/2020 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 0 | |
| Total RDFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC50 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 101.11839 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| REB18U On 21/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total REB18U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For REB18U | | | | | | | | | | 0.00 | 0 | |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.91502 | | | | 0.00 | 0 | |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 101.45081 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.82025 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.08952 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.12507 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.94206 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.05444 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|--------------------|
| RES041 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 | 100.08332 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.60329 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 99.40884 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES421 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 | |
| RES441 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 | |
| RES461 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 | |
| RES471 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 | |
| RES481 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 | 100.28665 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RMB10€ 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 | | | 5.19000 | 106.35734 | 5.19000 | 106.34245 | | | 2,076,000,000,000.00 | | 400,000,000 | 200,000,000 |
| Total RW21 SPOT | | | | | | | | | 2,076,000,000,000.00 | | 400,000,000 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| Total For RW21 | | | | | | | | | 2,076,000,000,000.00 | 400,000,000 | 200,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 6.05000 | 112.01992 | 6.05000 | 112.00169 | | | 0.00 | 0 | 179,077,900 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 179,077,900 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 179,077,900 |
| RW28 On 10/12/2028 Spot Bond | | | 11.61500 | 94.71740 | 11.61500 | 94.68819 | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | 0.00 | 0 | |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | 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 | 100.68835 | | | 0.00 | 0 | |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.67000 | 112.38160 | 5.67000 | 112.36453 | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.01564 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| 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 | 101.51408 | | | 0.00 | 0 | |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | |
| SBK26 On 25/04/2021 Spot Bond | | | 5.47000 | 108.33310 | 5.47000 | 108.31713 | | | 0.00 | 0 | |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.27732 | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.93116 | | | 0.00 | 0 | |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | |
| SBS19 On 23/06/2021 Spot Bond | | | 4.19000 | 106.48033 | 4.19000 | 106.46827 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 6.55500 | 119.07622 | 6.55500 | 119.05536 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.54953 | | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 5.24500 | 115.40350 | 5.24500 | 115.38709 | | | | 0.00 | 0 | 60,000,00 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| SBS3 On 25/05/2026 Spot Bond | | | 6.66000 | 109.15513 | 6.66000 | 109.13570 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 7.14500 | 115.82421 | 7.14500 | 115.80200 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 5.63500 | 120.26028 | 5.63500 | 120.24213 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 5.88000 | 112.88673 | 5.88000 | 112.86896 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.31500 | 109.52342 | 8.31500 | 109.49918 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.15000 | 107.52958 | 4.15000 | 107.51758 | | | | 0.00 | 0 | |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 100.30454 | | | | 0.00 | 0 | |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 4.62000 | 113.89617 | 4.62000 | 113.88204 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| SBS42 On 12/11/2025 Spot Bond | | | 6.27000 | 122.05697 | 6.27000 | 122.03650 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.21000 | 122.93162 | 7.21000 | 122.90795 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.63675 | | | | 0.00 | 0 | |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 4.71500 | 113.88649 | 4.71500 | 113.87207 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.11529 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.53485 | | | | 0.00 | 0 | 210,000,00 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,00 |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | 210,000,00 |
| SBS50 On 31/01/2022 Spot Bond | | | 4.23000 | 107.73766 | 4.23000 | 107.72541 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 5.30000 | 5.30000 | 5.30000 | 114.40212 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 104.22464 | | | | 0.00 | 0 | 1,000,000,00 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.78470 | | | | 0.00 | 440,000,000 | 220,000,00 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 440,000,000 | 220,000,00 |
| Total For SBS53 | | | | | | | | | | 0.00 | 440,000,000 | 220,000,00 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 102.44980 | | | | 0.00 | 500,000,000 | 250,000,00 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 250,000,00 |
| Total For SBS55 | | | | | | | | | | 0.00 | 500,000,000 | 250,000,00 |
| SBS56 On 12/06/2022 Spot Bond | | | 4.35500 | 109.57147 | 4.35500 | 109.55857 | | | | 0.00 | 0 | 10,000,00 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 103.24418 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 104.48543 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 100.66664 | | | | 0.00 | 0 | |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.29317 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 99.65113 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.15538 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.92901 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 98.49116 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.35680 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.73143 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.34965 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.21879 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-------------------|
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.00000 | 294.17614 | 4.00000 | 294.20225 | | | | 0.00 | 0 | 40,000,00 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.85000 | 5.85000 | 5.85000 | 185.51605 | | | 1,433,250,000,000.00 | | 245,000,000 | 245,000,00 |
| Total SBSI14 SPOT | | | | | | | | | 1,433,250,000,000.00 | | 245,000,000 | 245,000,00 |
| Total For SBSI14 | | | | | | | | | 1,433,250,000,000.00 | | 245,000,000 | 245,000,00 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.35844 | | | | 0.00 | 0 | |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.80942 | | | | 0.00 | 0 | |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 97.44769 | | | | 0.00 | 0 | 100,000,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 101.42503 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 97.56610 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.50000 | 113.51781 | 6.50000 | 113.49797 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.61525 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 94.15710 | | | | 0.00 | 0 | 100,000,00 |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 101.18624 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.03276 | | | | 0.00 | 0 | |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.03836 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 99.05368 | | | | 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 | 108.06900 | 10.00000 | 108.04000 | | | | 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 | 100.67738 | | | | 0.00 | 0 | |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 99.99509 | | | | 0.00 | 0 | |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.28366 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.00007 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total SLRB3 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 SLRB3 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.00009 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00011 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.00010 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.00011 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.06153 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.28011 | | | | 0.00 | 0 | |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.25000 | 117.38931 | 6.25000 | 117.36958 | | | | 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 | 101.09243 | | | | 0.00 | 28,000,000 | 14,000,00 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 28,000,000 | 14,000,00 |
| Total For SNT04 | | | | | | | | | | 0.00 | 28,000,000 | 14,000,00 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 92.45456 | | | | 0.00 | 500,000,000 | 500,000,00 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,00 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,00 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.18032 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95086 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.74729 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94779 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 99.94204 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.85044 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.02374 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 18/06/2022 Spot Bond | | | | | 0.00000 | 101.05457 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.96470 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.70663 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.66889 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 15/10/2020 Spot Bond | | | | | 0.00000 | 100.43095 | | | | 0.00 | 0 | |
| Total SPGC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC01 | | | | | | | | | | 0.00 | 0 | |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 100.12566 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.06500 | 103.58616 | 5.06500 | 103.57201 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.06500 | 103.58616 | 5.06500 | 103.57201 | | | | 0.00 | 0 | |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 4.96500 | 4.96500 | 4.96500 | 130.50711 | | | | 0.00 | 0 | |
| Total SSN011 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 SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01: On 21/12/2026 Spot Bond | | | 7.35500 | 117.35703 | 7.35500 | 117.33388 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02: On 28/02/2031 Spot Bond | | | 9.23500 | 88.39660 | 9.23500 | 88.37503 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 97.41416 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN03: On 17/11/2020 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.39941 | | | | 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 | 100.51456 | | | | 0.00 | 0 | |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.61279 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 13/10/2023 Spot Bond | | | 5.80000 | 114.74608 | 5.80000 | 114.72816 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 31/01/2038 Spot Bond | | | 5.49000 | 94.53494 | 5.49000 | 94.53964 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.55004 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.32570 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.26093 | | | | 0.00 | 0 | 2,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| SSN05(On 08/12/2023 Spot Bond | | | 3.91000 | 3.91000 | 3.91000 | 294.99392 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.76148 | | | | 0.00 | 0 | |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2020 Spot Bond | | | | | 0.00000 | 100.37531 | | | | 0.00 | 0 | |
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.38086 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.24524 | | | | 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 | 100.62324 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/03/2028 Spot Bond | | | 5.56000 | 5.56000 | 5.56000 | 167.98607 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/01/2025 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 133.89723 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/01/2038 Spot Bond | | | 5.69000 | 5.69000 | 5.69000 | 92.08054 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN06: On 31/03/2029 Spot Bond | | | 5.18000 | 5.18000 | 5.18000 | 92.08012 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 5.52000 | 5.52000 | 5.52000 | 168.43085 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.34006 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.31569 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.25582 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.05639 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.03234 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.99255 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.62518 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 79.21400 | | | | 0.00 | 0 | |
| Total SSN079 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 SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 16/08/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 27/08/2024 Spot Bond | | | | | 0.00000 | 99.85205 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.17164 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.21937 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 07/12/2033 Spot Bond | | | 5.67500 | 5.67500 | 5.67500 | 188.79585 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | |
| SSN08! On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.57761 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09! On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.27881 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09! On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.27617 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN09! On 28/05/2025 Spot Bond | | | | | 0.00000 | 101.10173 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09! On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.13901 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN098 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.17934 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN099 On 31/01/2030 Spot Bond | | | 9.94000 | 88.66826 | 9.94000 | 88.64489 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN100 On 28/11/2021 Spot Bond | | | | | 0.00000 | 101.14506 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN101 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.88275 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.40000 | 105.88068 | 8.40000 | 105.85689 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95574 | | | | 0.00 | 0 | |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | |
| T13A12 On 21/08/2020 Spot Bond | | | 4.94500 | 99.95937 | 4.94500 | 99.94584 | | | | 0.00 | 0 | |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.94094 | | | | 0.00 | 0 | |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | |
| T13A16 On 21/08/2020 Spot Bond | | | 5.04500 | 99.95855 | 5.04500 | 99.94474 | | | | 0.00 | 0 | |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.94329 | | | | 0.00 | 0 | |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | |
| T13A20 On 21/08/2020 Spot Bond | | | 4.99500 | 99.95897 | 4.99500 | 99.94529 | | | | 0.00 | 0 | |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| T13A21 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95249 | | | | 0.00 | 0 | |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94427 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 102.89060 | 8.55000 | 102.86720 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.76799 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T15OM On 21/11/2020 Spot Bond | | | | | 0.00000 | 99.95362 | | | | 0.00 | 0 | |
| Total T15OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T15OM4 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95374 | | | | 0.00 | 0 | |
| Total T16OM1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM1 | | | | | | | | | | 0.00 | 0 | |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.40637 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.52855 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.58342 | | | | 0.00 | 0 | |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | |
| TFS148 On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.21952 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS149 On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.27189 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.19652 | | | | 0.00 | 0 | |
| Total TFS151 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 TFS151 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.57483 | | | | 0.00 | 0 | |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.24652 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.64482 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.25495 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.57278 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.96420 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 99.88106 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 99.36527 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.36295 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.41640 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.94599 | | | | 0.00 | 0 | |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | |
| TH13A On 21/08/2020 Spot Bond | | | 5.36500 | 99.95593 | 5.36500 | 99.94124 | | | | 0.00 | 0 | |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | |
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95628 | | | | 0.00 | 0 | |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | |
| TH13A On 21/08/2020 Spot Bond | | | 4.18000 | 99.96566 | 4.18000 | 99.95422 | | | | 0.00 | 0 | |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93951 | | | | 0.00 | 0 | |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93940 | | | | 0.00 | 0 | |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93627 | | | | 0.00 | 0 | |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93712 | | | | 0.00 | 0 | |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93983 | | | | 0.00 | 0 | |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93195 | | | | 0.00 | 0 | |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93109 | | | | 0.00 | 0 | |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.93087 | | | | 0.00 | 0 | |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.92872 | | | | 0.00 | 0 | |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.92603 | | | | 0.00 | 0 | |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.89652 | | | | 0.00 | 0 | |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.89652 | | | | 0.00 | 0 | |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.89331 | | | | 0.00 | 0 | |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.89492 | | | | 0.00 | 0 | |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.89438 | | | | 0.00 | 0 | |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94274 | | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A: On 21/11/2021 Spot Bond | | | 4.79500 | 108.82781 | 4.79500 | 108.81381 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.75095 | | | | 0.00 | 0 | |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A: On 21/11/2021 Spot Bond | | | 4.95500 | 107.54440 | 4.95500 | 107.53010 | | | | 0.00 | 0 | |
| Total TH14A8 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 TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.93610 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.18248 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94067 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.53619 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.66108 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.93415 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.89813 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.43978 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.09686 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 99.95546 | | | | 0.00 | 0 | |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.93055 | | | | 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 | 102.31891 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A3 On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.01183 | | | | 0.00 | 0 | |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | |
| TH15A4 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.80387 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A5 On 21/11/2020 Spot Bond | | | | | 0.00000 | 99.94903 | | | | 0.00 | 0 | |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | |
| TH15A7 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94801 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A8 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94302 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.36868 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.47676 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15B3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.93792 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.57423 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94052 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15C3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.44436 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.42449 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.91747 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 99.94963 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94757 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 99.93150 | 8.49000 | 99.90867 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94497 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94160 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.91832 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.12577 | | | | 0.00 | 0 | |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.85177 | | | | 0.00 | 0 | |
| Total TL23 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 TL23 | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 5.57000 | 110.70457 | 5.57000 | 110.68805 | | | 5,570,000,000,000.00 | 1,000,000,000 | 1,000,000,00 |
| Total TL24 SPOT | | | | | | | | | 5,570,000,000,000.00 | 1,000,000,000 | 1,000,000,00 |
| Total For TL24 | | | | | | | | | 5,570,000,000,000.00 | 1,000,000,000 | 1,000,000,00 |
| TL25 On 04/09/2024 Spot Bond | | | 6.70000 | 114.36247 | 6.70000 | 114.34200 | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.82470 | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.36229 | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 8.43000 | 106.15254 | 8.43000 | 106.12859 | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.42880 | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.39135 | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.08005 | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.09801 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TLC09 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.84982 | | | 0.00 | 0 | |
| Total TLC09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TLC09 | | | | | | | | | 0.00 | 0 | |
| TN20 On 17/09/2020 Spot Bond | | | 4.00000 | 104.90511 | 4.00000 | 104.89365 | | | 0.00 | 0 | 1,924,920,00 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 1,924,920,00 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 1,924,920,00 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 97.25633 | 100.00000 | 97.01073 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|----------------------|----------------------|
| Total TN20/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN20/R208 | | | | | | | | | | 0.00 | 0 | |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 61.57172 | 100.00000 | 61.43618 | | | | 0.00 | 0 | |
| Total TN21U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN21U | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.45000 | 115.49017 | 6.45000 | 115.47025 | | | | 0.00 | 0 | 14,296,200,00 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 14,296,200,00 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 14,296,200,00 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 20.14700 | 100.00000 | 20.10265 | | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.95000 | 102.15410 | 8.95000 | 102.12954 | | 171,840,000,000,000.00 | | 19,200,000,000 | 55,518,687,30 | |
| Total TN25 SPOT | | | | | | | | 1,840,000,000,000.00 | | 19,200,000,000 | 55,518,687,30 | |
| Total For TN25 | | | | | | | | 1,840,000,000,000.00 | | 19,200,000,000 | 55,518,687,30 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 11.04477 | 100.00000 | 11.02020 | | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.38000 | 99.81441 | 9.38000 | 99.78955 | | 18,760,000,000,000.00 | | 2,000,000,000 | 10,253,218,60 | |
| Total TN27 SPOT | | | | | | | | 18,760,000,000,000.00 | | 2,000,000,000 | 10,253,218,60 | |
| Total For TN27 | | | | | | | | 18,760,000,000,000.00 | | 2,000,000,000 | 10,253,218,60 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.25379 | 100.00000 | 11.22902 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.00000 | 100.71838 | 11.00000 | 100.68892 | | | | 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 | 120.88317 | 8.00000 | 120.85727 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.82500 | 88.95729 | 12.82500 | 88.92709 | | | | 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 | 103.81895 | 10.75000 | 103.78926 | | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 108.06900 | 10.00000 | 108.04000 | | | | 0.00 | 0 | |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | |
| TPDA0 On 30/11/2020 Spot Bond | | | 5.81000 | 103.04662 | 5.81000 | 103.03048 | | | | 0.00 | 0 | |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | |
| TRA2A On 14/12/2020 Spot Bond | | | 5.29500 | 103.07062 | 5.29500 | 103.05593 | | | | 0.00 | 0 | |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | |
| TRA2A On 14/12/2020 Spot Bond | | | 5.09500 | 5.09500 | 5.09500 | 103.13187 | | | | 0.00 | 0 | |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.15124 | | | | 0.00 | 0 | |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.19417 | | | | 0.00 | 0 | |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.85634 | | | | 0.00 | 0 | |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.44301 | | | | 0.00 | 0 | |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.88855 | | | | 0.00 | 0 | |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.88855 | | | | 0.00 | 0 | |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.03984 | | | | 0.00 | 0 | |
| Total TRA3A2 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 TRA3A2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.02698 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | 5.51000 | 109.66094 | 5.51000 | 109.64474 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.03944 | | | | 0.00 | 0 | |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.02632 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.05331 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.05162 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.18920 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.60978 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 5.80000 | 111.62970 | 5.80000 | 114.29988 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/10/2020 Spot Bond | | | | | 0.00000 | 100.52730 | | | | 0.00 | 0 | |
| Total TRA4A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A5 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.58337 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.60978 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A7 On 13/04/2024 Spot Bond | | | 8.62000 | 102.97173 | 8.62000 | 102.94799 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4A8 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.70926 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B1 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.70926 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRF021 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 | |
| TRQ111 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 | |
| TRQ121 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 | |
| TRQ131 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 | |
| TRQ141 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 | |
| TSE031 On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TSG03I 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 | |
| TSG04I 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 | |
| TSG05I 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 | |
| TSG06I 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 | |
| TSG07I 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 | |
| TSG08I 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 | |
| TSP23f On 13/08/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP235 | | | | | | | | | | 0.00 | 0 | |
| TSP23f On 08/10/2020 Spot Bond | | | | | 0.00000 | 98.95671 | | | | 0.00 | 0 | |
| Total TSP238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP238 | | | | | | | | | | 0.00 | 0 | |
| TSP24c On 12/11/2020 Spot Bond | | | | | 0.00000 | 98.23547 | | | | 0.00 | 0 | |
| Total TSP240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP240 | | | | | | | | | | 0.00 | 0 | |
| TSP24c On 10/09/2020 Spot Bond | | | | | 0.00000 | 99.54709 | | | | 0.00 | 0 | |
| Total TSP242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP242 | | | | | | | | | | 0.00 | 0 | |
| TSP24c On 04/03/2021 Spot Bond | | | | | 0.00000 | 96.24638 | | | | 0.00 | 0 | |
| Total TSP243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP243 | | | | | | | | | | 0.00 | 0 | |
| TSP24c On 18/03/2021 Spot Bond | | | | | 0.00000 | 96.08242 | | | | 0.00 | 0 | |
| Total TSP244 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 TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP24€ On 08/04/2021 Spot Bond | | | | | 0.00000 | 95.87077 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP24€ On 22/10/2020 Spot Bond | | | | | 0.00000 | 98.94232 | | | | 0.00 | 0 | |
| Total TSP246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP246 | | | | | | | | | | 0.00 | 0 | |
| TSP247 On 22/04/2021 Spot Bond | | | | | 0.00000 | 96.11838 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP24€ On 21/07/2021 Spot Bond | | | | | 0.00000 | 95.63853 | | | | 0.00 | 0 | |
| Total TSP248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP248 | | | | | | | | | | 0.00 | 0 | |
| TSP24€ 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 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.31866 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.40006 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.35333 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF0 On 24/10/2024 Spot Bond | | | | | 0.00000 | 100.49423 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 13/08/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC337 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.24841 | | | | 0.00 | 0 | |
| Total TWC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC338 | | | | | | | | | | 0.00 | 0 | |
| TWC33 On 26/08/2020 Spot Bond | | | | | 0.00000 | 101.04645 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|------------|
| Total TWC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC339 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 07/09/2020 Spot Bond | | | | | 0.00000 | 100.92916 | | | | 0.00 | 0 | |
| Total TWC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC340 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 11/09/2020 Spot Bond | | | | | 0.00000 | 100.87893 | | | | 0.00 | 0 | |
| Total TWC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC341 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 08/10/2020 Spot Bond | | | | | 0.00000 | 100.46068 | | | | 0.00 | 0 | |
| Total TWC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC342 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.33600 | | | | 0.00 | 0 | |
| Total TWC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC343 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.24694 | | | | 0.00 | 0 | |
| Total TWC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC344 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 28/10/2020 Spot Bond | | | | | 0.00000 | 100.76784 | | | | 0.00 | 0 | |
| Total TWC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC345 | | | | | | | | | | 0.00 | 0 | |
| TWC34 On 06/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 940,000,000,000.00 | 29,400,000,000 | 28,300,000,000 | |
| Total TWC346 SPOT | | | | | | | | | 10,000,000,000,000.00 | 29,400,000,000 | 28,300,000,000 | |
| Total For TWC346 | | | | | | | | | 10,000,000,000,000.00 | 29,400,000,000 | 28,300,000,000 | |
| UG21 On 02/03/2021 Spot Bond | | | 6.21000 | 107.25969 | 6.21000 | 107.24186 | | | 1,242,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total UG21 SPOT | | | | | | | | | 1,242,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For UG21 | | | | | | | | | 1,242,000,000,000.00 | 200,000,000 | 100,000,000 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.53000 | 112.51185 | 9.53000 | 112.48338 | | | 0.00 | 0 | 14,123,700 | |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 14,123,700 | |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 14,123,700 | |
| VCJA1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total VCJA1U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For VCJA1U | | | | | | | | | 0.00 | 0 | 0 | |
| VCJA2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total VCJA2U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For VCJA2U | | | | | | | | | 0.00 | 0 | 0 | |

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

| Contract 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 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 | |
| Total For VCPA5U | | | | | | | | | | 0.00 | 0 | |
| VCPA6l 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 | |
| VCPA7l 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 | |
| VCPA8l 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 VCPA8U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPA8U | | | | | | | | | | 0.00 | 0 | |
| VCPA9I 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 | |
| VCPB1I 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 | |
| VCPB2I 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 | |
| VCPB3I 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 | |
| VCPB4I 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 | |
| VCPB5I 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 | |
| VCPB6I 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 | |
| VCPB7I 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 | |
| VCPB8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VCPB8U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VCPB8U | | | | | | | | | | 0.00 | 0 | |
| VCPB9I 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 | |

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

| Contract 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 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 | 100.23886 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.43979 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.44790 | | | | 0.00 | 0 | |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 99.93589 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 99.99531 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.03883 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.04039 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VPA03L 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 | |
| VPA04L 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 | |
| VPA05L 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 | |
| VPA06L 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 | |
| VPA07L 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 | |
| VPA08L 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 | |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| 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 | |

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

| Contract 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 VR862U | | | | | | | | | | 0.00 | 0 | |
| VR865L On 27/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR865U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR865U | | | | | | | | | | 0.00 | 0 | |
| VR868L On 09/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR868U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR868U | | | | | | | | | | 0.00 | 0 | |
| VR869L On 10/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR869U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR869U | | | | | | | | | | 0.00 | 0 | |
| VR872L On 19/08/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR872U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR872U | | | | | | | | | | 0.00 | 0 | |
| VR873L On 06/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR873U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR873U | | | | | | | | | | 0.00 | 0 | |
| VR874L On 15/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR874U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR874U | | | | | | | | | | 0.00 | 0 | |
| VR875L On 20/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total VR875U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR875U | | | | | | | | | | 0.00 | 0 | |
| VR1875 On 28/10/2020 Spot Bond | | | | | 0.00000 | 100.23244 | | | | 0.00 | 0 | |
| Total VR1875 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VR1875 | | | | | | | | | | 0.00 | 0 | |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.63616 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For WHL01 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| 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 | 100.67303 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------------|------------------------|-----------------------|------------|
| Total WHL02U SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL02U | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 99.29098 | | | | 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 | | | 4.32000 | 105.53290 | 4.32000 | 105.52065 | | | 864,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total WSP5 SPOT | | | | | | | | | 864,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For WSP5 | | | | | | | | | 864,000,000,000.00 | 200,000,000 | 100,000,000 | |
| WSP5/I On 28/05/2021 Spot Bond | | | 100.00000 | 59.23699 | 100.00000 | 59.10659 | | | 0.00 | 0 | 0 | |
| Total WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | 0 | |
| Total for SPOT | | | | | | | | | 1.07e+0179,475,780,833,300 | 034,602,961,54 | | |
| Total for SPOT : | | | | | | | | | 1.07e+017 | 475,780,833,300 | 034,602,961,54 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Options Interest |
|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|------------------|
| Total Futures | | | | | | | | | 1.07e+017 | 475,780,846,316 | 034,603,926,20 |
| Total Options | | | | | | | | | 5 539 136.63 | 557 | 223,04 |
| Grand Total: | | | | | | | | | 1.07e+017 | 475,780,846,873 | 034,604,149,24 |