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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2021

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 06/05/2021 | Bond Future | | | 11.94856 | 72.79342 | 11.66876 | 74.22252 | | | 0.00 | 0 | 35 |
| ES33 | On | 05/08/2021 | Bond Future | | | 12.22552 | 73.56801 | 11.93335 | 75.01255 | | | 0.00 | 0 | |
| ES33 | On | 04/11/2021 | Bond Future | | | 12.50590 | 70.59739 | 12.20089 | 72.05792 | | | 0.00 | 0 | |
| ES33 | On | 03/02/2022 | Bond Future | | | 12.80693 | 71.39071 | 12.48793 | 72.86772 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 06/05/2021 | Bond Future | | | 12.44259 | 71.20027 | 12.17217 | 72.72905 | | | 0.00 | 0 | 4,71 |
| ES42 | On | 05/08/2021 | Bond Future | | | 12.70575 | 71.95855 | 12.42277 | 73.50388 | | | 0.00 | 0 | |
| ES42 | On | 04/11/2021 | Bond Future | | | 12.97457 | 68.48755 | 12.67818 | 70.04995 | | | 0.00 | 0 | |
| ES42 | On | 03/02/2022 | Bond Future | | | 13.25348 | 69.25779 | 12.94297 | 70.83782 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,71 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,71 |
| I2025 | On | 06/05/2021 | Bond Future | | | 149.20148 | 149.20148 | 150.08802 | 150.08802 | | | 0.00 | 0 | 7,71 |
| I2025 | On | 05/08/2021 | Bond Future | | | 149.29577 | 149.29577 | 150.19250 | 150.19250 | | | 0.00 | 0 | |
| I2025 | On | 04/11/2021 | Bond Future | | | 150.96247 | 150.96247 | 151.86956 | 151.86956 | | | 0.00 | 0 | |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|--------------|
| I2025 | On | 03/02/2022 | Bond Future | | | 151.13510 | 151.13510 | 152.05279 | 152.05279 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| I2029 | On | 06/05/2021 | Bond Future | | | 104.45396 | 104.45396 | 106.53825 | 106.53825 | | | 0.00 | 0 | 2,38 |
| I2029 | On | 05/08/2021 | Bond Future | | | 105.59146 | 105.59146 | 107.69889 | 107.69889 | | | 0.00 | 0 | |
| I2029 | On | 04/11/2021 | Bond Future | | | 105.61983 | 105.61983 | 107.75103 | 107.75103 | | | 0.00 | 0 | |
| I2029 | On | 03/02/2022 | Bond Future | | | 106.83041 | 106.83041 | 108.98618 | 108.98618 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 2,38 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 2,38 |
| I2033 | On | 06/05/2021 | Bond Future | | | 99.83765 | 99.83765 | 100.97352 | 100.97352 | | | 0.00 | 0 | 9,58 |
| I2033 | On | 05/08/2021 | Bond Future | | | 100.92483 | 100.92483 | 102.07347 | 102.07347 | | | 0.00 | 0 | |
| I2033 | On | 04/11/2021 | Bond Future | | | 100.82678 | 100.82678 | 101.98855 | 101.98855 | | | 0.00 | 0 | |
| I2033 | On | 03/02/2022 | Bond Future | | | 101.98238 | 101.98238 | 103.15761 | 103.15761 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 9,58 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 9,58 |
| I2038 | On | 06/05/2021 | Bond Future | | | 115.72236 | 115.72236 | 117.11165 | 117.11165 | | | 0.00 | 0 | 7,75 |
| I2038 | On | 05/08/2021 | Bond Future | | | 115.26076 | 115.26076 | 116.66564 | 116.66564 | | | 0.00 | 0 | |
| I2038 | On | 04/11/2021 | Bond Future | | | 116.54777 | 116.54777 | 117.96855 | 117.96855 | | | 0.00 | 0 | |
| I2038 | On | 03/02/2022 | Bond Future | | | 116.13148 | 116.13148 | 117.56859 | 117.56859 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| I2046 | On | 06/05/2021 | Bond Future | | | 101.61417 | 101.61417 | 103.97793 | 103.97793 | | | 0.00 | 0 | 14,85 |
| I2046 | On | 05/08/2021 | Bond Future | | | 102.72078 | 102.72078 | 105.11053 | 105.11053 | | | 0.00 | 0 | |
| I2046 | On | 04/11/2021 | Bond Future | | | 102.06005 | 102.06005 | 104.47682 | 104.47682 | | | 0.00 | 0 | |
| I2046 | On | 03/02/2022 | Bond Future | | | 103.23006 | 103.23006 | 105.67480 | 105.67480 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 14,85 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 14,85 |
| I2050 | On | 06/05/2021 | Bond Future | | | 104.03056 | 104.03056 | 106.96708 | 106.96708 | | | 0.00 | 0 | 10,90 |
| I2050 | On | 05/08/2021 | Bond Future | | | 103.23578 | 103.23578 | 106.20484 | 106.20484 | | | 0.00 | 0 | |
| I2050 | On | 04/11/2021 | Bond Future | | | 104.38846 | 104.38846 | 107.39081 | 107.39081 | | | 0.00 | 0 | |
| I2050 | On | 03/02/2022 | Bond Future | | | 103.63746 | 103.63746 | 106.67431 | 106.67431 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,90 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,90 |
| R186 | On | 06/05/2021 | Bond Future | | | 7.89856 | 115.66252 | 7.66148 | 116.80431 | | 6.81 | 11,913,239.56 | 103 | 106,57 |
| R186 | On | 05/08/2021 | Bond Future | | | 8.12211 | 111.61289 | 7.86993 | 112.76727 | | 6.60 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | | | 8.34913 | 112.83334 | 8.08069 | 114.00066 | | 6.56 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | | | 8.59959 | 108.81971 | 8.31295 | 110.00026 | | 6.50 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R186 Future | | | | | | | | | | | | 11,913,239.56 | 103 | 106,51 |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | | 13,876.73000 | 13.87673 | 12,734,970 | 7.43 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | | 0.01000 | 0.00001 | 0,040 | 7.43 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | | 13,917.76000 | 13.91776 | 12,775,990 | 7.43 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | | 0.01000 | 0.00001 | 0,030 | 7.43 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | | 13,835.68000 | 13.83568 | 12,693,920 | 7.43 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | | 0.01000 | 0.00001 | 0,040 | 7.43 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Call | | | 608.33000 | 0.60833 | 310,430 | 6.75 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Put | | | 2,377.66000 | 2.37766 | 3,221,550 | 6.75 | 0.00 | 0 | 15,17 |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 4,191.46000 | 4.19146 | 3,341,620 | 7.07 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 757.48000 | 0.75748 | 1,062,020 | 7.07 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 4,122.40000 | 4.12240 | 3,278,910 | 7.06 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 777.06000 | 0.77706 | 1,087,950 | 7.06 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 4,156.77000 | 4.15677 | 3,310,080 | 7.07 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 767.09000 | 0.76709 | 1,074,780 | 7.07 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Call | | | 2,531.89000 | 2.53189 | 1,957,760 | 6.70 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Put | | | 2,447.40000 | 2.44740 | 3,040,590 | 6.70 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Call | | | 2,555.43000 | 2.55543 | 1,977,980 | 6.70 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Put | | | 2,427.21000 | 2.42721 | 3,017,080 | 6.70 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Call | | | 2,508.47000 | 2.50847 | 1,937,660 | 6.69 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Put | | | 2,467.72000 | 2.46772 | 3,064,230 | 6.69 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Put | | | 5,359.25000 | 5.35925 | 6,246,130 | 6.24 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Call | | | 1,030.60000 | 1.03060 | 742,070 | 6.23 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Put | | | 5,421.92000 | 5.42192 | 6,313,940 | 6.23 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Call | | | 1,042.77000 | 1.04277 | 751,680 | 6.24 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Put | | | 5,390.53000 | 5.39053 | 6,279,990 | 6.24 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Call | | | 1,055.04000 | 1.05504 | 761,370 | 6.24 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 15,17 |
| Total For R186 | | | | | | | | | | | | 11,913,239.56 | 103 | 121,65 |
| R197 | On | 06/05/2021 | Bond Future | | | 318.79420 | 318.79420 | 319.32290 | 319.32290 | | | 0.00 | 0 | 2,07 |
| R197 | On | 05/08/2021 | Bond Future | | | 314.26299 | 314.26299 | 314.79854 | 314.79854 | | | 0.00 | 0 | |
| R197 | On | 04/11/2021 | Bond Future | | | 317.77199 | 317.77199 | 318.31427 | 318.31427 | | | 0.00 | 0 | |
| R197 | On | 03/02/2022 | Bond Future | | | 313.31578 | 313.31578 | 313.86475 | 313.86475 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,07 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,07 |
| R202 | On | 06/05/2021 | Bond Future | | | 223.11607 | 223.11607 | 225.45194 | 225.45194 | | | 0.00 | 0 | 8,07 |
| R202 | On | 05/08/2021 | Bond Future | | | 221.29499 | 221.29499 | 223.65703 | 223.65703 | | | 0.00 | 0 | |
| R202 | On | 04/11/2021 | Bond Future | | | 223.76553 | 223.76553 | 226.15462 | 226.15462 | | | 0.00 | 0 | |
| R202 | On | 03/02/2022 | Bond Future | | | 222.02859 | 222.02859 | 224.44530 | 224.44530 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 8,02 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 8,02 |
| R2023 On 06/05/2021 Bond Future | | | 5.62905 | 105.09472 | 5.49392 | 105.32955 | | 1.73 | | 0.00 | 0 | 40,95 |
| R2023 On 05/08/2021 Bond Future | | | 5.86316 | 106.21298 | 5.70425 | 106.45067 | | 1.87 | | 0.00 | 0 | |
| R2023 On 04/11/2021 Bond Future | | | 6.14850 | 103.46633 | 5.95740 | 103.70690 | | 1.72 | | 0.00 | 0 | |
| R2023 On 03/02/2022 Bond Future | | | 6.56650 | 104.62851 | 6.32677 | 104.87192 | | 1.55 | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 40,95 |
| R2023 On 06/05/2021 Bond Future | 7.57 | Call | | | 3,532.08000 | 3.53208 | 3,297,290 | 2.36 | | 0.00 | 0 | |
| R2023 On 06/05/2021 Bond Future | 7.57 | Put | | | 0.06000 | 0.00006 | 0,100 | 2.36 | | 0.00 | 0 | |
| R2023 On 06/05/2021 Bond Future | 7.58 | Call | | | 3,548.70000 | 3.54870 | 3,313,910 | 2.36 | | 0.00 | 0 | |
| R2023 On 06/05/2021 Bond Future | 7.58 | Put | | | 0.05000 | 0.00005 | 0,090 | 2.36 | | 0.00 | 0 | |
| R2023 On 06/05/2021 Bond Future | 7.56 | Call | | | 3,515.45000 | 3.51545 | 3,280,670 | 2.36 | | 0.00 | 0 | |
| R2023 On 06/05/2021 Bond Future | 7.56 | Put | | | 0.06000 | 0.00006 | 0,110 | 2.36 | | 0.00 | 0 | |
| R2023 On 05/08/2021 Bond Future | 5.31 | Put | | | 850.30000 | 0.85030 | 1,015,910 | 1.81 | | 0.00 | 0 | |
| R2023 On 05/08/2021 Bond Future | 5.29 | Call | | | 246.50000 | 0.24650 | 176,600 | 1.80 | | 0.00 | 0 | |
| R2023 On 05/08/2021 Bond Future | 5.29 | Put | | | 869.64000 | 0.86964 | 1,037,430 | 1.80 | | 0.00 | 0 | |
| R2023 On 05/08/2021 Bond Future | 5.30 | Call | | | 251.90000 | 0.25190 | 180,910 | 1.81 | | 0.00 | 0 | |
| R2023 On 05/08/2021 Bond Future | 5.30 | Put | | | 859.93000 | 0.85993 | 1,026,630 | 1.81 | | 0.00 | 0 | |
| R2023 On 05/08/2021 Bond Future | 5.31 | Call | | | 257.37000 | 0.25737 | 185,290 | 1.81 | | 0.00 | 0 | |
| R2023 On 04/11/2021 Bond Future | 4.92 | Call | | | 96.66000 | 0.09666 | 64,260 | 1.48 | | 0.00 | 0 | |
| R2023 On 04/11/2021 Bond Future | 4.92 | Put | | | 1,416.65000 | 1.41665 | 1,624,820 | 1.48 | | 0.00 | 0 | |
| R2023 On 04/11/2021 Bond Future | 4.90 | Call | | | 91.99000 | 0.09199 | 60,840 | 1.48 | | 0.00 | 0 | |
| R2023 On 04/11/2021 Bond Future | 4.90 | Put | | | 1,437.66000 | 1.43766 | 1,647,080 | 1.48 | | 0.00 | 0 | |
| R2023 On 04/11/2021 Bond Future | 4.91 | Call | | | 94.21000 | 0.09421 | 62,460 | 1.48 | | 0.00 | 0 | |
| R2023 On 04/11/2021 Bond Future | 4.91 | Put | | | 1,427.04000 | 1.42704 | 1,635,860 | 1.48 | | 0.00 | 0 | |
| R2023 On 03/02/2022 Bond Future | 5.07 | Put | | | 1,429.51000 | 1.42951 | 1,632,340 | 1.40 | | 0.00 | 0 | |
| R2023 On 03/02/2022 Bond Future | 5.08 | Call | | | 140.94000 | 0.14094 | 99,910 | 1.40 | | 0.00 | 0 | |
| R2023 On 03/02/2022 Bond Future | 5.08 | Put | | | 1,421.01000 | 1.42101 | 1,623,390 | 1.40 | | 0.00 | 0 | |
| R2023 On 03/02/2022 Bond Future | 5.06 | Call | | | 137.23000 | 0.13723 | 97,080 | 1.40 | | 0.00 | 0 | |
| R2023 On 03/02/2022 Bond Future | 5.06 | Put | | | 1,438.03000 | 1.43803 | 1,641,290 | 1.40 | | 0.00 | 0 | |
| R2023 On 03/02/2022 Bond Future | 5.07 | Call | | | 139.07000 | 0.13907 | 98,490 | 1.40 | | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 40,95 |
| R2030 On 06/05/2021 Bond Future | | | 9.67950 | 92.44221 | 9.38829 | 94.04176 | | 11.33 | | 0.00 | 0 | 113,15 |
| R2030 On 05/08/2021 Bond Future | | | 9.91657 | 89.42082 | 9.61151 | 91.03773 | | 11.24 | | 0.00 | 0 | |
| R2030 On 04/11/2021 Bond Future | | | 10.14439 | 90.39901 | 9.82543 | 92.03376 | | 11.00 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | | | 10.39239 | 87.41056 | 10.05801 | 89.06381 | | 11.03 | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 113,15 |
| R2030 On 06/05/2021 Bond Future | 11.70 | Call | | | 11,762.70000 | 11.76270 | 10,171,620 | 12.49 | | 0.00 | 0 | |

| 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 | 11.70 | Put | | | 6.75000 | 0.00675 | 15,220 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | | 6.99000 | 0.00699 | 15,740 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.95 | Call | | | 777.64000 | 0.77764 | 376,620 | 11.13 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.95 | Put | | | 3,254.81000 | 3.25481 | 4,453,340 | 11.13 | 0.00 | 0 | 2,50 |
| R2030 | On | 06/05/2021 | Bond Future | 8.36 | Put | | | 6,108.80000 | 6.10880 | 7,604,150 | 10.69 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.36 | Call | | | 159.43000 | 0.15943 | 55,230 | 10.69 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.86 | Put | | | 3,630.92000 | 3.63092 | 4,889,870 | 11.06 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.86 | Call | | | 634.45000 | 0.63445 | 293,850 | 11.06 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.90 | Call | | | 695.62000 | 0.69562 | 328,740 | 11.09 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.90 | Put | | | 3,460.84000 | 3.46084 | 4,693,510 | 11.09 | 0.00 | 0 | 2,50 |
| R2030 | On | 06/05/2021 | Bond Future | 9.00 | Call | | | 865.99000 | 0.86599 | 429,510 | 11.17 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.00 | Put | | | 3,056.25000 | 3.05625 | 4,219,320 | 11.17 | 0.00 | 0 | 5,00 |
| R2030 | On | 06/05/2021 | Bond Future | 9.25 | Call | | | 1,399.63000 | 1.39963 | 771,850 | 11.33 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.25 | Put | | | 2,172.06000 | 2.17206 | 3,143,830 | 11.33 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.35 | Call | | | 1,661.02000 | 1.66102 | 952,140 | 11.41 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.35 | Put | | | 1,874.06000 | 1.87406 | 2,764,730 | 11.41 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Put | | | 4,030.27000 | 4.03027 | 5,344,690 | 10.99 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Call | | | 510.82000 | 0.51082 | 225,690 | 10.99 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Put | | | 2,109.98000 | 2.10998 | 3,065,620 | 11.35 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Call | | | 1,449.78000 | 1.44978 | 805,870 | 11.35 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Call | | | 8,241.49000 | 8.24149 | 6,710,870 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Put | | | 71.99000 | 0.07199 | 140,920 | 12.49 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | | 3,630.64000 | 3.63064 | 2,493,230 | 12.03 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | | 737.21000 | 0.73721 | 1,199,350 | 12.03 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | | 1,326.94000 | 1.32694 | 723,110 | 11.31 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | | 2,268.05000 | 2.26805 | 3,263,770 | 11.31 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | | 8,377.88000 | 8.37788 | 9,946,160 | 10.63 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | | 42.98000 | 0.04298 | 11,710 | 10.63 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | | 7,254.62000 | 7.25462 | 5,766,430 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | | 126.97000 | 0.12697 | 238,330 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | | 4,126.57000 | 4.12657 | 2,917,680 | 12.20 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | | 11,808.91000 | 11.80891 | 10,217,560 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | | 6.52000 | 0.00652 | 14,720 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | | 11,716.46000 | 11.71646 | 10,125,660 | 12.49 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | | 596.54000 | 0.59654 | 987,200 | 12.20 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | | 2,502.69000 | 2.50269 | 3,553,490 | 11.27 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | | 1,166.46000 | 1.16646 | 617,710 | 11.27 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Call | | | 12,256.51000 | 12.25651 | 10,699,610 | 12.25 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | | 5,342.93000 | 5.34293 | 4,188,760 | 12.14 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Call | | | 132.04000 | 0.13204 | 64,010 | 10.62 | 0.00 | 0 | 20 |

| 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 | 05/08/2021 | Bond Future | 8.95 | Put | | | 4,824.69000 | 4.82469 | 6,003,800 | 10.90 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Call | | | 1,186.47000 | 1.18647 | 748,670 | 10.90 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Put | | | 3,106.44000 | 3.10644 | 4,030,060 | 11.21 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Call | | | 2,235.05000 | 2.23505 | 1,541,760 | 11.21 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | | 1,188.74000 | 1.18874 | 1,651,480 | 12.14 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Put | | | 93.93000 | 0.09393 | 153,940 | 12.25 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | | 5,381.14000 | 5.38114 | 4,223,120 | 12.15 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | | 1,176.50000 | 1.17650 | 1,635,390 | 12.15 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | | 5,419.62000 | 5.41962 | 4,257,790 | 12.16 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | | 1,164.57000 | 1.16457 | 1,619,650 | 12.16 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Call | | | 4,926.26000 | 4.92626 | 3,815,910 | 11.99 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Put | | | 1,329.51000 | 1.32951 | 1,836,070 | 11.99 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Put | | | 5,522.91000 | 5.52291 | 6,780,310 | 10.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Call | | | 919.57000 | 0.91957 | 560,060 | 10.78 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Put | | | 11,170.85000 | 11.17085 | 12,719,730 | 10.62 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Put | | | 1,864.58000 | 1.86458 | 2,402,680 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Call | | | 5,753.36000 | 5.75336 | 4,663,500 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Call | | | 8,716.94000 | 8.71694 | 7,377,000 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Put | | | 1,898.44000 | 1.89844 | 2,443,330 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Put | | | 823.95000 | 0.82395 | 1,118,760 | 11.89 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Call | | | 5,785.36000 | 5.78536 | 4,692,100 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Put | | | 1,881.45000 | 1.88145 | 2,422,940 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Call | | | 5,817.45000 | 5.81745 | 4,720,800 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Put | | | 9,181.71000 | 9.18171 | 10,586,810 | 10.42 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Call | | | 628.32000 | 0.62832 | 398,670 | 10.42 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Put | | | 6,876.05000 | 6.87605 | 8,128,700 | 10.57 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Call | | | 1,181.50000 | 1.18150 | 799,400 | 10.57 | 0.00 | 0 | 30 |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Call | | | 2,363.16000 | 2.36316 | 1,766,160 | 10.84 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Put | | | 5,578.44000 | 5.57844 | 6,634,690 | 10.84 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Call | | | 2,383.34000 | 2.38334 | 1,782,780 | 10.84 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Put | | | 4,532.60000 | 4.53260 | 5,463,290 | 11.05 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Call | | | 2,205.28000 | 2.20528 | 1,636,670 | 10.79 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Put | | | 5,546.27000 | 5.54627 | 6,598,960 | 10.84 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Put | | | 5,840.78000 | 5.84078 | 6,925,420 | 10.79 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Call | | | 2,403.62000 | 2.40362 | 1,799,490 | 10.85 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Put | | | 5,514.23000 | 5.51423 | 6,563,350 | 10.85 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Put | | | 9,722.40000 | 9.72240 | 11,102,640 | 10.41 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Call | | | 848.35000 | 0.84835 | 575,340 | 10.41 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Call | | | 3,127.29000 | 3.12729 | 2,404,730 | 11.05 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------|------------------|------------|
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 16,60 | |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 129,75 | |
| R2032 | On | 06/05/2021 | Bond Future | | | 10.33152 | 87.48685 | 10.08214 | 88.96165 | | 13.38 | | 0.00 | 0 | 126,40 |
| R2032 | On | 05/08/2021 | Bond Future | | | 10.56086 | 88.41807 | 10.30070 | 89.90886 | | 12.88 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | | | 10.79141 | 85.23969 | 10.52002 | 86.74706 | | 13.22 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | | | 11.03565 | 86.19767 | 10.75224 | 87.72204 | | 12.71 | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 126,40 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | | 11,099.25000 | 11.09925 | 9,645,880 | 14.87 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | | 27.23000 | 0.02723 | 48,660 | 14.87 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | | 11,148.15000 | 11.14815 | 9,694,220 | 14.87 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | | 2,812.17000 | 2.81217 | 1,924,600 | 13.75 | | 0.00 | 0 | 75 |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | | 26.43000 | 0.02643 | 47,300 | 14.87 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | | 11,050.31000 | 11.05031 | 9,597,530 | 14.87 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | | 28.05000 | 0.02805 | 50,070 | 14.87 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | | 13,319.39000 | 13.31939 | 11,850,230 | 14.87 | | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | | 6.37000 | 0.00637 | 12,010 | 14.87 | | 0.00 | 0 | 75 |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | | 1,346.26000 | 1.34626 | 1,933,490 | 13.75 | | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | | 6,918.29000 | 6.91829 | 5,765,620 | 14.09 | | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | | 1,060.25000 | 1.06025 | 1,398,370 | 14.09 | | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | | 6,958.17000 | 6.95817 | 5,802,400 | 14.09 | | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | | 1,047.44000 | 1.04744 | 1,382,460 | 14.09 | | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | | 6,878.49000 | 6.87849 | 5,728,920 | 14.09 | | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | | 1,073.19000 | 1.07319 | 1,414,410 | 14.09 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Put | | | 8,236.09000 | 8.23609 | 9,408,590 | 12.51 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Call | | | 1,180.07000 | 1.18007 | 845,200 | 12.51 | | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Call | | | 7,828.83000 | 7.82883 | 6,699,910 | 14.30 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 492.15000 | 0.49215 | 647,870 | 14.30 | | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Call | | | 7,865.40000 | 7.86540 | 6,733,900 | 14.30 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Put | | | 1,529.17000 | 1.52917 | 1,907,620 | 14.30 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Put | | | 1,515.09000 | 1.51509 | 1,890,960 | 14.30 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Call | | | 7,792.32000 | 7.79232 | 6,666,000 | 14.30 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Put | | | 1,543.35000 | 1.54335 | 1,924,400 | 14.30 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Put | | | 6,070.81000 | 6.07081 | 7,070,670 | 12.91 | | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Call | | | 2,070.88000 | 2.07088 | 1,563,370 | 12.91 | | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 12,153.61000 | 12.15361 | 10,801,960 | 14.30 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Call | | | 865.37000 | 0.86537 | 625,860 | 12.02 | | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Call | | | 4,060.04000 | 4.06004 | 3,313,310 | 12.82 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Put | | | 4,564.29000 | 4.56429 | 5,341,930 | 12.82 | | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Call | | | 3,479.83000 | 3.47983 | 2,803,240 | 12.67 | | 0.00 | 0 | |

| 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 | 03/02/2022 | Bond Future | 10.42 | Put | | | 5,264.86000 | 5.26486 | 6,119,060 | 12.66 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Call | | | 3,505.29000 | 3.50529 | 2,825,480 | 12.68 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Put | | | 5,172.72000 | 5.17272 | 6,017,280 | 12.68 | 0.00 | 0 | 19 |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Call | | | 3,454.46000 | 3.45446 | 2,781,090 | 12.66 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Put | | | 7,423.42000 | 7.42342 | 8,473,170 | 12.23 | 0.00 | 0 | 19 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Put | | | 11,747.22000 | 11.74722 | 13,032,080 | 12.02 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Put | | | 10,518.94000 | 10.51894 | 11,753,270 | 12.02 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Call | | | 1,093.69000 | 1.09369 | 803,650 | 12.02 | 0.00 | 0 | 9 |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Call | | | 2,077.00000 | 2.07700 | 1,602,380 | 12.23 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Put | | | 5,233.78000 | 5.23378 | 6,084,780 | 12.66 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Put | | | 5,203.18000 | 5.20318 | 6,050,960 | 12.67 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Call | | | 3,429.52000 | 3.42952 | 2,759,350 | 12.66 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Call | | | 2,762.98000 | 2.76298 | 2,183,140 | 12.47 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Put | | | 6,186.78000 | 6.18678 | 7,131,310 | 12.47 | 0.00 | 0 | 9 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 4,45 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 130,86 |
| R2035 | On | 06/05/2021 | Bond Future | | | 11.00152 | 86.78601 | 10.72147 | 88.56008 | | 14.69 | 18,919,350.18 | 218 | 99,8 |
| R2035 | On | 05/08/2021 | Bond Future | | | 11.23536 | 87.70945 | 10.94334 | 89.50273 | | 14.36 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | | | 11.46967 | 84.19358 | 11.16539 | 86.00665 | | 14.82 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | | | 11.72142 | 85.13959 | 11.40369 | 86.97313 | | 14.27 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | | 18,919,350.18 | 218 | 99,81 |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 9,770.19000 | 9.77019 | 8,077,370 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 104.02000 | 0.10402 | 185,270 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Put | | | 1,352.77000 | 1.35277 | 2,014,870 | 15.56 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Call | | | 1,650.45000 | 1.65045 | 953,830 | 14.75 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Put | | | 2,763.42000 | 2.76342 | 3,840,870 | 14.75 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Put | | | 5,053.27000 | 5.05327 | 6,518,750 | 14.04 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Call | | | 1,255.99000 | 1.25599 | 685,440 | 14.57 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Put | | | 1,165.19000 | 1.16519 | 1,754,720 | 15.77 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Call | | | 3,858.43000 | 3.85843 | 2,673,890 | 15.77 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Call | | | 12,577.52000 | 12.57752 | 10,825,500 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 106.63000 | 0.10663 | 189,650 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Call | | | 3,428.57000 | 3.42857 | 2,316,600 | 15.56 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Call | | | 2,488.90000 | 2.48890 | 1,569,500 | 15.12 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Call | | | 5,715.92000 | 5.71592 | 4,293,620 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Put | | | 617.86000 | 0.61786 | 969,630 | 16.50 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Call | | | 11,869.69000 | 11.86969 | 10,127,090 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Call | | | 574.34000 | 0.57434 | 265,750 | 14.04 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Put | | | 3,359.63000 | 3.35963 | 4,563,150 | 14.57 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Put | | 232.54000 | 0.23254 | 393,120 | 16.50 | 0.00 | 0 | 2 |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Call | | 4,626.99000 | 4.62699 | 3,331,380 | 16.13 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Put | | 899.15000 | 0.89915 | 1,377,610 | 16.13 | 0.00 | 0 | 2 |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Put | | 4,084.45000 | 4.08445 | 5,414,350 | 14.36 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Put | | 23.76000 | 0.02376 | 45,810 | 16.50 | 0.00 | 0 | 6 |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Put | | 1,922.29000 | 1.92229 | 2,776,960 | 15.12 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Call | | 9,821.63000 | 9.82163 | 8,127,090 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Put | | 101.46000 | 0.10146 | 180,990 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 9,718.75000 | 9.71875 | 8,027,700 | 16.50 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Call | | 906.17000 | 0.90617 | 462,000 | 14.36 | 0.00 | 0 | 2 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Put | | 35.32000 | 0.03532 | 66,790 | 16.50 | 0.00 | 0 | 1,6 |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Call | | 8,028.68000 | 8.02868 | 6,415,190 | 16.50 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Call | | 0.00000 | 0.00000 | 0,000 | 13.20 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 48,704.54000 | 48.70454 | 50,497,820 | 13.20 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | 0.00000 | 0.00000 | 0,000 | 13.20 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 48,587.96000 | 48.58796 | 50,381,240 | 13.20 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 0.00000 | 0.00000 | 0,000 | 13.20 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 2,298.95000 | 2.29895 | 2,987,420 | 15.13 | 0.00 | 0 | 1 |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Call | | 2,825.89000 | 2.82589 | 2,034,810 | 14.38 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Put | | 3,916.92000 | 3.91692 | 4,919,120 | 14.38 | 0.00 | 0 | 1 |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Put | | 7,123.88000 | 7.12388 | 8,525,300 | 13.56 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 48,821.25000 | 48.82125 | 50,614,530 | 13.20 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Call | | 1,072.47000 | 1.07247 | 680,610 | 13.56 | 0.00 | 0 | 1 |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 4,900.58000 | 4.90058 | 3,795,770 | 15.13 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Put | | 412.07000 | 0.41207 | 562,200 | 16.05 | 0.00 | 0 | 4 |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Call | | 6,237.57000 | 6.23757 | 5,092,120 | 15.67 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Put | | 2,804.10000 | 2.80410 | 3,471,720 | 15.67 | 0.00 | 0 | 7 |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Call | | 3,931.89000 | 3.93189 | 3,055,170 | 14.89 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Put | | 4,451.11000 | 4.45111 | 5,387,460 | 14.89 | 0.00 | 0 | 7 |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Put | | 7,736.00000 | 7.73600 | 9,041,210 | 14.11 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Call | | 1,786.53000 | 1.78653 | 1,278,670 | 14.11 | 0.00 | 0 | 7 |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Call | | 9,162.36000 | 9.16236 | 7,768,950 | 16.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Put | | 1,511.61000 | 1.51161 | 1,931,270 | 16.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Call | | 9,201.35000 | 9.20135 | 7,805,110 | 16.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Put | | 1,497.99000 | 1.49799 | 1,914,820 | 16.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Call | | 9,123.41000 | 9.12341 | 7,732,840 | 16.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Put | | 8,263.82000 | 8.26382 | 9,614,400 | 14.00 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Call | | 1,575.34000 | 1.57534 | 1,112,850 | 14.00 | 0.00 | 0 | 4 |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Put | | 6,061.19000 | 6.06119 | 7,198,300 | 14.49 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Call | | 2,663.62000 | 2.66362 | 1,987,660 | 14.49 | 0.00 | 0 | 4 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Call | | | 14,474.25000 | 14.47425 | 12,811,310 | 16.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Put | | | 1,525.33000 | 1.52533 | 1,947,830 | 16.05 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Call | | | 4,237.61000 | 4.23761 | 3,373,750 | 14.25 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Put | | | 5,325.22000 | 5.32522 | 6,294,900 | 14.25 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Call | | | 1,166.45000 | 1.16645 | 832,000 | 13.51 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Call | | | 4,266.42000 | 4.26642 | 3,398,810 | 14.26 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Put | | | 5,294.29000 | 5.29429 | 6,260,220 | 14.26 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Call | | | 4,294.98000 | 4.29498 | 3,423,650 | 14.26 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Put | | | 5,263.18000 | 5.26318 | 6,225,390 | 14.26 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Call | | | 4,735.41000 | 4.73541 | 3,808,660 | 14.37 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Put | | | 4,815.77000 | 4.81577 | 5,722,560 | 14.37 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Call | | | 2,763.05000 | 2.76305 | 2,115,190 | 13.81 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Put | | | 7,359.75000 | 7.35975 | 8,545,430 | 13.81 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Put | | | 12,094.57000 | 12.09457 | 13,593,660 | 13.51 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 14,81 |
| Total For R2035 | | | | | | | | | | | | 18,919,350.18 | 218 | 114,62 |
| R2037 | On | 06/05/2021 | Bond Future | | | 11.21841 | 82.44302 | 10.95882 | 84.07487 | | 15.79 | 0.00 | 0 | 129,57 |
| R2037 | On | 05/08/2021 | Bond Future | | | 11.45341 | 79.06490 | 11.18263 | 80.71447 | | 16.21 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | | | 11.67684 | 79.93007 | 11.39507 | 81.59782 | | 15.90 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | | | 11.91695 | 76.57390 | 11.62305 | 78.26050 | | 16.12 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 129,57 |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | | 8,805.54000 | 8.80554 | 7,283,690 | 17.72 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 177.22000 | 0.17722 | 287,220 | 17.72 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 8,855.38000 | 8.85538 | 7,331,420 | 17.72 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 173.28000 | 0.17328 | 281,170 | 17.72 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | | 8,755.74000 | 8.75574 | 7,236,010 | 17.72 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | | 181.25000 | 0.18125 | 293,370 | 17.72 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | | 1,242.04000 | 1.24204 | 1,620,490 | 17.79 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | | 7,539.49000 | 7.53949 | 6,274,810 | 17.79 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | | 1,270.18000 | 1.27018 | 1,655,070 | 17.79 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | | 7,580.01000 | 7.58001 | 6,312,090 | 17.79 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | | 1,256.05000 | 1.25605 | 1,637,700 | 17.79 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | | 7,620.58000 | 7.62058 | 6,349,460 | 17.79 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Call | | | 9,447.77000 | 9.44777 | 8,147,860 | 17.23 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Put | | | 1,482.59000 | 1.48259 | 1,850,430 | 17.23 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 9,371.63000 | 9.37163 | 8,076,630 | 17.23 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 1,508.88000 | 1.50888 | 1,881,630 | 17.23 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Call | | | 9,409.68000 | 9.40968 | 8,112,210 | 17.23 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Put | | | 1,495.69000 | 1.49569 | 1,865,970 | 17.23 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Put | | 5.33131000 | 5.33131 | 6,202,390 | 16.09 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Call | | 4.40010000 | 4.40001 | 3,581,120 | 16.10 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Put | | 5.30068000 | 5.30068 | 6,168,390 | 16.10 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Call | | 4.34288000 | 4.34288 | 3,530,720 | 16.08 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Put | | 5.36240000 | 5.36240 | 6,236,840 | 16.08 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Call | | 4.37125000 | 4.37125 | 3,555,730 | 16.09 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | | 0.00 | 0 | 129,57 |
| R2040 | On | 06/05/2021 | Bond Future | | | 11.33521 | 84.46827 | 11.06005 | 86.31185 | 15.99 | 0.00 | 0 | 78,94 |
| R2040 | On | 05/08/2021 | Bond Future | | | 11.56529 | 80.86142 | 11.27812 | 82.72497 | 16.61 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | | | 11.78370 | 81.74627 | 11.48474 | 83.63038 | 16.31 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | | | 12.01827 | 78.16028 | 11.70627 | 80.06568 | 16.58 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 0.00 | 0 | 78,94 |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 8.79093000 | 8.79093 | 7,097,460 | 18.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 222.71000 | 0.22271 | 372,820 | 18.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 8.84329000 | 8.84329 | 7,147,050 | 18.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 11.58 | Put | | 1.04383000 | 1.04383 | 1,585,710 | 17.08 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 11.58 | Call | | 4.47342000 | 4.47342 | 3,171,720 | 17.08 | 0.00 | 0 | 30 |
| R2040 | On | 06/05/2021 | Bond Future | 13.38 | Call | | 13.72125000 | 13.72125 | 11,896,140 | 18.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 217.83000 | 0.21783 | 365,170 | 18.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 8.73861000 | 8.73861 | 7,047,940 | 18.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 13.38 | Put | | 20.47000 | 0.02047 | 38,940 | 18.09 | 0.00 | 0 | 30 |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 227.69000 | 0.22769 | 380,600 | 18.09 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 10.83 | Put | | 3.13798000 | 3.13798 | 4,310,570 | 15.73 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 10.83 | Call | | 1.54529000 | 1.54529 | 874,300 | 15.73 | 0.00 | 0 | 30 |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | 1.14720000 | 1.14720 | 1,539,240 | 18.29 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | 8.55851000 | 8.55851 | 7,083,570 | 18.29 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | 1.13402000 | 1.13402 | 1,522,630 | 18.29 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | 8.47140000 | 8.47140 | 7,003,340 | 18.29 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Put | | 2.77381000 | 2.77381 | 3,561,240 | 16.98 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Call | | 4.53985000 | 4.53985 | 3,463,730 | 16.98 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Call | | 18.89354000 | 18.89354 | 17,055,340 | 18.29 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | 1.16050000 | 1.16050 | 1,555,990 | 18.29 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Put | | 44.00000 | 0.04400 | 69,350 | 18.29 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | 8.51493000 | 8.51493 | 7,043,420 | 18.29 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Put | | 4.34604000 | 4.34604 | 5,413,000 | 16.37 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Call | | 2.81606000 | 2.81606 | 2,019,470 | 16.37 | 0.00 | 0 | 90 |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Put | | 1.56805000 | 1.56805 | 1,989,420 | 17.69 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Call | | 9.93848000 | 9.93848 | 8,472,950 | 17.69 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Put | | 1,554.27000 | 1.55427 | 1,972,850 | 17.69 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Call | | 9,858.40000 | 9.85840 | 8,398,460 | 17.69 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Put | | 1,581.94000 | 1.58194 | 2,006,110 | 17.69 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Call | | 9,898.42000 | 9.89842 | 8,435,680 | 17.69 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Call | | 4,727.41000 | 4.72741 | 3,796,010 | 16.65 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Put | | 5,519.85000 | 5.51985 | 6,493,850 | 16.65 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Call | | 4,758.28000 | 4.75828 | 3,823,050 | 16.66 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Put | | 5,487.51000 | 5.48751 | 6,457,680 | 16.66 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Call | | 4,696.94000 | 4.69694 | 3,769,370 | 16.64 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Put | | 5,552.67000 | 5.55267 | 6,530,500 | 16.64 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 3,60 |
| Total For R2040 | | | | | | | | | | | 0.00 | 0 | 82,54 |
| R2044 | On | 06/05/2021 | Bond Future | | | 11.42061 | 80.87728 | 11.14527 | 82.72415 | 16.85 | 0.00 | 0 | 61,82 |
| R2044 | On | 05/08/2021 | Bond Future | | | 11.64358 | 77.35742 | 11.35608 | 79.22419 | 17.50 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | | | 11.85503 | 78.20394 | 11.55558 | 80.09130 | 17.17 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | | | 12.08197 | 74.70332 | 11.76928 | 76.61201 | 17.45 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 0.00 | 0 | 61,82 |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 8,366.67000 | 8.36667 | 6,696,810 | 19.07 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 275.31000 | 0.27531 | 452,320 | 19.07 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Call | | 8,417.88000 | 8.41788 | 6,744,940 | 19.07 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Put | | 269.55000 | 0.26955 | 443,480 | 19.07 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 10.70 | Call | | 1,029.96000 | 1.02996 | 537,580 | 16.34 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.40 | Call | | 3,319.47000 | 3.31947 | 2,215,000 | 17.58 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.40 | Put | | 1,608.34000 | 1.60834 | 2,350,740 | 17.58 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.79 | Call | | 5,115.98000 | 5.11598 | 3,737,190 | 18.53 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.10 | Put | | 2,475.63000 | 2.47563 | 3,477,450 | 17.01 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Call | | 8,674.32000 | 8.67432 | 6,986,610 | 19.07 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Put | | 242.29000 | 0.24229 | 401,450 | 19.07 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Call | | 5,660.13000 | 5.66013 | 4,220,010 | 18.81 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 281.18000 | 0.28118 | 461,310 | 19.07 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 10.70 | Put | | 4,176.38000 | 4.17638 | 5,530,870 | 16.34 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 8,315.49000 | 8.31549 | 6,648,750 | 19.07 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Put | | 765.43000 | 0.76543 | 1,172,180 | 18.81 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Put | | 1,729.53000 | 1.72953 | 2,513,030 | 17.47 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Call | | 3,109.70000 | 3.10970 | 2,046,330 | 17.47 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.79 | Put | | 902.50000 | 0.90250 | 1,370,580 | 18.53 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.10 | Call | | 2,164.93000 | 2.16493 | 1,319,880 | 17.01 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | 1,120.23000 | 1.12023 | 1,501,830 | 19.27 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | 8,726.94000 | 8.72694 | 7,238,470 | 19.27 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | 1,107.52000 | 1.10752 | 1,485,820 | 19.27 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | 8,641.02000 | 8.64102 | 7,159,170 | 19.27 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | 1,133.06000 | 1.13306 | 1,517,980 | 19.27 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | 8,683.96000 | 8.68396 | 7,198,790 | 19.27 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Call | | 9,598.42000 | 9.59842 | 8,155,700 | 18.62 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Put | | 1,703.14000 | 1.70314 | 2,147,780 | 18.62 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Call | | 9,637.37000 | 9.63737 | 8,191,830 | 18.62 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Put | | 1,688.61000 | 1.68861 | 2,130,430 | 18.62 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Call | | 9,559.50000 | 9.55950 | 8,119,630 | 18.62 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Put | | 1,717.77000 | 1.71777 | 2,165,260 | 18.62 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Put | | 5,683.23000 | 5.68323 | 6,667,130 | 17.55 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Call | | 4,618.02000 | 4.61802 | 3,700,900 | 17.53 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Put | | 5,750.25000 | 5.75025 | 6,741,820 | 17.53 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Call | | 4,648.32000 | 4.64832 | 3,727,370 | 17.54 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Put | | 5,716.65000 | 5.71665 | 6,704,390 | 17.54 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Call | | 4,678.71000 | 4.67871 | 3,753,920 | 17.55 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | 0.00 | 0 | 18,60 |
| Total For R2044 | | | | | | | | | | | 0.00 | 0 | 80,42 |
| R2048 | On | 06/05/2021 | Bond Future | | | 11.33014 | 80.09801 | 11.05994 | 81.96433 | 17.16 | 0.00 | 0 | 134,82 |
| R2048 | On | 05/08/2021 | Bond Future | | | 11.53837 | 80.95034 | 11.25640 | 82.83677 | 16.93 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | | | 11.74581 | 77.42364 | 11.45178 | 79.33092 | 17.51 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | | | 11.96767 | 78.29365 | 11.66037 | 80.22243 | 16.83 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | 0.00 | 0 | 134,82 |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 8,528.76000 | 8.52876 | 6,836,350 | 19.46 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | 269.30000 | 0.26930 | 443,210 | 19.46 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | 8,581.03000 | 8.58103 | 6,885,550 | 19.46 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 10.80 | Call | | 1,479.70000 | 1.47970 | 828,580 | 16.84 | 0.00 | 0 | 1,20 |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | 263.57000 | 0.26357 | 434,410 | 19.46 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | 8,476.50000 | 8.47650 | 6,787,210 | 19.46 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | 275.13000 | 0.27513 | 452,160 | 19.46 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 10.20 | Put | | 6,796.87000 | 6.79687 | 8,480,690 | 15.41 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 10.20 | Call | | 302.98000 | 0.30298 | 120,480 | 15.41 | 0.00 | 0 | 1,20 |
| R2048 | On | 06/05/2021 | Bond Future | 10.80 | Put | | 3,350.57000 | 3.35057 | 4,565,770 | 16.84 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.60 | Put | | 6,448.60000 | 6.44860 | 7,775,930 | 16.40 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.60 | Call | | 1,725.87000 | 1.72587 | 1,166,770 | 16.40 | 0.00 | 0 | 1,30 |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Call | | 8,912.93000 | 8.91293 | 7,404,870 | 18.66 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Put | | 1,104.96000 | 1.10496 | 1,483,330 | 18.66 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Call | | 8,956.94000 | 8.95694 | 7,445,560 | 18.66 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Put | | 1,092.33000 | 1.09233 | 1,467,380 | 18.66 | 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 | Op Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Call | | 8,868.96000 | 8.86896 | 7,364,230 | 18.66 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Put | | 1,117.72000 | 1.11772 | 1,499,420 | 18.66 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.90 | Put | | 5,036.20000 | 5.03620 | 6,187,660 | 16.81 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.90 | Call | | 2,531.90000 | 2.53190 | 1,796,930 | 16.81 | 0.00 | 0 | 1,30 |
| R2048 | On | 05/08/2021 | Bond Future | 10.00 | Put | | 10,096.46000 | 10.09646 | 11,734,390 | 15.36 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.00 | Call | | 607.53000 | 0.60753 | 359,030 | 15.36 | 0.00 | 0 | 1,30 |
| R2048 | On | 05/08/2021 | Bond Future | 10.30 | Put | | 8,130.60000 | 8.13060 | 9,624,020 | 15.91 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.30 | Call | | 1,081.89000 | 1.08189 | 688,880 | 15.91 | 0.00 | 0 | 1,30 |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Put | | 1,628.44000 | 1.62844 | 2,058,790 | 19.01 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Call | | 9,986.96000 | 9.98696 | 8,507,220 | 19.01 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Put | | 1,614.29000 | 1.61429 | 2,041,830 | 19.01 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Call | | 9,907.23000 | 9.90723 | 8,433,120 | 19.01 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Put | | 1,642.70000 | 1.64270 | 2,075,870 | 19.01 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Call | | 9,947.08000 | 9.94708 | 8,470,150 | 19.01 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Call | | 4,621.11000 | 4.62111 | 3,699,620 | 16.81 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Put | | 5,795.15000 | 5.79515 | 6,802,440 | 16.81 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.49 | Call | | 4,652.43000 | 4.65243 | 3,726,960 | 16.82 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.49 | Put | | 5,760.55000 | 5.76055 | 6,763,860 | 16.82 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Call | | 4,590.19000 | 4.59019 | 3,672,670 | 16.81 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Put | | 5,830.26000 | 5.83026 | 6,841,520 | 16.81 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 7,60 |
| Total For R2048 | | | | | | | | | | | 0.00 | 0 | 142,42 |
| R209 | On | 06/05/2021 | Bond Future | | | 10.91672 | 66.72075 | 10.63709 | 68.25836 | 17.80 | 1,734,739.50 | 26 | 27,12 |
| R209 | On | 05/08/2021 | Bond Future | | | 11.12256 | 67.43095 | 10.83224 | 68.98515 | 16.97 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | | | 11.32774 | 65.02798 | 11.02640 | 66.59934 | 17.37 | 0.00 | 0 | 1,72 |
| R209 | On | 03/02/2022 | Bond Future | | | 11.54276 | 65.75875 | 11.22971 | 67.34787 | 16.69 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 1,734,739.50 | 26 | 28,91 |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | 8,250.48000 | 8.25048 | 6,802,400 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | 131.22000 | 0.13122 | 220,750 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | 8,293.91000 | 8.29391 | 6,844,110 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.50 | Put | | 6,994.74000 | 6.99474 | 8,421,560 | 16.63 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.50 | Call | | 184.84000 | 0.18484 | 74,050 | 16.63 | 0.00 | 0 | 2,12 |
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Put | | 2,924.71000 | 2.92471 | 3,917,250 | 17.64 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Call | | 1,291.96000 | 1.29196 | 746,890 | 17.64 | 0.00 | 0 | 50 |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Call | | 1,911.60000 | 1.91160 | 1,193,080 | 17.92 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Put | | 5,595.61000 | 5.59561 | 6,934,200 | 16.87 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Call | | 363.82000 | 0.36382 | 164,800 | 16.87 | 0.00 | 0 | 5,02 |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Call | | 3,196.02000 | 3.19602 | 2,211,250 | 18.56 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Put | | 1,210.23000 | 1.21023 | 1,763,070 | 18.56 | 0.00 | 0 | 3,50 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Put | | 4,357.93000 | 4.35793 | 5,571,490 | 17.20 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | 134.21000 | 0.13421 | 225,480 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Call | | 5,568.70000 | 5.56870 | 4,292,660 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Put | | 480.75000 | 0.48075 | 742,320 | 19.65 | 0.00 | 0 | 3,7! |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | 3,299.31000 | 3.29931 | 4,358,520 | 17.54 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | 1,084.57000 | 1.08457 | 606,170 | 17.54 | 0.00 | 0 | 5,3! |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | 4,144.96000 | 4.14496 | 3,021,170 | 19.09 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Put | | 2,119.41000 | 2.11941 | 2,938,500 | 17.92 | 0.00 | 0 | 6,2! |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | 128.29000 | 0.12829 | 216,100 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | 8,207.07000 | 8.20707 | 6,760,730 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | 839.95000 | 0.83995 | 1,253,770 | 19.09 | 0.00 | 0 | 9,1! |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 8,337.33000 | 8.33733 | 6,885,830 | 19.65 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 125.42000 | 0.12542 | 211,530 | 19.65 | 0.00 | 0 | 9,1! |
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Call | | 657.33000 | 0.65733 | 333,280 | 17.20 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | 6,269.87000 | 6.26987 | 5,119,070 | 18.51 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | 1,286.79000 | 1.28679 | 1,690,190 | 18.51 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | 6,304.66000 | 6.30466 | 5,150,650 | 18.51 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | 1,272.95000 | 1.27295 | 1,673,140 | 18.51 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | 6,235.15000 | 6.23515 | 5,087,570 | 18.51 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | 1,300.76000 | 1.30076 | 1,707,380 | 18.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Call | | 7,384.30000 | 7.38430 | 6,232,780 | 18.78 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Put | | 1,697.78000 | 1.69778 | 2,117,620 | 18.78 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Put | | 1,955.18000 | 1.95518 | 2,420,150 | 18.78 | 0.00 | 0 | 5,5! |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Call | | 7,416.58000 | 7.41658 | 6,262,490 | 18.78 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Put | | 1,683.53000 | 1.68353 | 2,100,800 | 18.78 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Call | | 7,448.92000 | 7.44892 | 6,292,260 | 18.78 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Put | | 1,669.39000 | 1.66939 | 2,084,090 | 18.78 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Call | | 2,532.72000 | 2.53272 | 1,921,500 | 17.14 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Put | | 5,412.38000 | 5.41238 | 6,372,520 | 17.14 | 0.00 | 0 | 5,5! |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Put | | 9,764.33000 | 9.76433 | 11,054,750 | 16.42 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Call | | 902.26000 | 0.90226 | 621,320 | 16.42 | 0.00 | 0 | 3,7! |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Call | | 6,842.58000 | 6.84258 | 5,736,190 | 18.78 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Call | | 3,804.73000 | 3.80473 | 3,051,780 | 16.71 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Put | | 4,901.30000 | 4.90130 | 5,737,470 | 16.71 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Call | | 3,829.49000 | 3.82949 | 3,073,390 | 16.72 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Put | | 4,873.18000 | 4.87318 | 5,706,200 | 16.72 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Call | | 3,854.58000 | 3.85458 | 3,095,330 | 16.73 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Put | | 4,845.44000 | 4.84544 | 5,675,310 | 16.73 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 59,57 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| Total For R209 | | | | | | | | | | | 1,734,739.50 | 26 | 88,45 |
| R210 | On | 06/05/2021 | | | 196.80501 | 196.80501 | 197.92927 | 197.92927 | | | 0.00 | 0 | 1,18 |
| R210 | On | 05/08/2021 | | | 198.94818 | 198.94818 | 200.08549 | 200.08549 | | | 0.00 | 0 | |
| R210 | On | 04/11/2021 | | | 198.42922 | 198.42922 | 199.57967 | 199.57967 | | | 0.00 | 0 | |
| R210 | On | 03/02/2022 | | | 200.70368 | 200.70368 | 201.86759 | 201.86759 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 1,18 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 1,18 |
| R212 | On | 06/05/2021 | | | 171.29803 | 171.29803 | 171.30219 | 171.30219 | | | 0.00 | 0 | 2,98 |
| R212 | On | 05/08/2021 | | | 170.83150 | 170.83150 | 170.83631 | 170.83631 | | | 0.00 | 0 | |
| R212 | On | 04/11/2021 | | | 172.73885 | 172.73885 | 172.74413 | 172.74413 | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | 0.00 | 0 | 2,98 |
| Total For R212 | | | | | | | | | | | 0.00 | 0 | 2,98 |
| R213 | On | 06/05/2021 | | | 9.95756 | 83.10302 | 9.70813 | 84.46680 | | 13.13 | 13,462,689.24 | 162 | 9,14 |
| R213 | On | 05/08/2021 | | | 10.17673 | 83.98728 | 9.91658 | 85.36583 | | 12.46 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | | | 10.39792 | 81.37595 | 10.12667 | 82.76983 | | 12.73 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | | | 10.63680 | 82.29014 | 10.35341 | 83.69971 | | 12.24 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 13,462,689.24 | 162 | 9,14 |
| R213 | On | 06/05/2021 | 11.90 | Call | | | 11,055.26000 | 11.05526 | 9,703,690 | 14.45 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | 11.90 | Put | | | 14.72000 | 0.01472 | 26,930 | 14.45 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | 11.91 | Call | | | 11,100.59000 | 11.10059 | 9,748,670 | 14.45 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | 11.91 | Put | | | 14.27000 | 0.01427 | 26,130 | 14.45 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | 11.89 | Call | | | 11,009.91000 | 11.00991 | 9,658,700 | 14.45 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | 11.89 | Put | | | 15.19000 | 0.01519 | 27,760 | 14.45 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.78 | Call | | | 5,672.15000 | 5.67215 | 4,663,680 | 13.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.78 | Put | | | 1,210.96000 | 1.21096 | 1,581,040 | 13.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.14 | Call | | | 3,433.70000 | 3.43370 | 2,655,570 | 12.80 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.14 | Put | | | 2,247.95000 | 2.24795 | 2,848,370 | 12.80 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 9.34 | Put | | | 4,604.98000 | 4.60498 | 5,548,500 | 12.19 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 9.34 | Call | | | 1,439.05000 | 1.43905 | 1,004,020 | 12.19 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.85 | Call | | | 5,923.41000 | 5.92341 | 4,892,910 | 13.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.85 | Put | | | 1,114.56000 | 1.11456 | 1,462,610 | 13.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.86 | Call | | | 5,959.65000 | 5.95965 | 4,926,060 | 13.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.86 | Put | | | 1,101.30000 | 1.10130 | 1,446,260 | 13.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.84 | Call | | | 5,887.26000 | 5.88726 | 4,859,860 | 13.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | 10.84 | Put | | | 1,127.95000 | 1.12795 | 1,479,100 | 13.58 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | 11.11 | Call | | | 6,575.35000 | 6.57535 | 5,579,550 | 13.76 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | 11.11 | Put | | | 1,667.19000 | 1.66719 | 2,065,270 | 13.76 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | 11.09 | Call | | | 6,509.64000 | 6.50964 | 5,519,050 | 13.76 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | 11.09 | Put | | | 1,697.41000 | 1.69741 | 2,100,700 | 13.76 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Call | | 6,542.46000 | 6.54246 | 5,549,260 | 13.76 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Put | | 1,682.25000 | 1.68225 | 2,082,930 | 13.76 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Call | | 3,421.21000 | 3.42121 | 2,766,480 | 12.17 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Put | | 4,453.05000 | 4.45305 | 5,207,890 | 12.17 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Call | | 2,177.81000 | 2.17781 | 1,694,620 | 11.79 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Put | | 6,193.38000 | 6.19338 | 7,119,760 | 11.79 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Put | | 10,195.22000 | 10.19522 | 11,362,500 | 11.55 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Call | | 2,996.04000 | 2.99604 | 2,395,410 | 12.05 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Put | | 4,955.24000 | 4.95524 | 5,764,180 | 12.05 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Call | | 3,018.64000 | 3.01864 | 2,415,010 | 12.06 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Put | | 4,925.97000 | 4.92597 | 5,731,910 | 12.06 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Call | | 2,973.20000 | 2.97320 | 2,375,600 | 12.04 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Call | | 1,052.89000 | 1.05289 | 774,700 | 11.55 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Put | | 4,192.26000 | 4.19226 | 4,917,340 | 12.24 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Call | | 2,537.36000 | 2.53736 | 2,000,170 | 11.91 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Put | | 5,595.74000 | 5.59574 | 6,468,120 | 11.91 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Put | | 9,382.54000 | 9.38254 | 10,513,920 | 11.55 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Put | | 4,984.32000 | 4.98432 | 5,796,290 | 12.04 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Call | | 888.22000 | 0.88822 | 645,930 | 11.55 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Call | | 3,669.81000 | 3.66981 | 2,985,320 | 12.24 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 90 |
| Total For R213 | | | | | | | | | | | 13,462,689.24 | 162 | 10,04 |
| R214 | On | 06/05/2021 | Bond Future | | | 11.27801 | 63.70836 | 11.00838 | 65.20169 | 19.55 | 509,666.88 | 8 | 13,92 |
| R214 | On | 05/08/2021 | Bond Future | | | 11.48227 | 64.38624 | 11.20187 | 65.89568 | 18.62 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | | | 11.68550 | 61.81290 | 11.39413 | 63.33898 | 19.12 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | | | 11.90213 | 62.50742 | 11.59877 | 64.05072 | 18.34 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 509,666.88 | 8 | 13,92 |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Call | | 6,806.90000 | 6.80690 | 5,485,310 | 21.59 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Put | | 323.51000 | 0.32351 | 495,250 | 21.59 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Call | | 6,848.28000 | 6.84828 | 5,524,030 | 21.59 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Put | | 317.45000 | 0.31745 | 486,530 | 21.59 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 6,765.55000 | 6.76555 | 5,446,650 | 21.59 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 329.67000 | 0.32967 | 504,100 | 21.59 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | 5,852.44000 | 5.85244 | 4,789,720 | 20.31 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | 1,655.33000 | 1.65533 | 2,102,050 | 20.31 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | 5,885.28000 | 5.88528 | 4,819,400 | 20.31 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | 1,639.09000 | 1.63909 | 2,082,650 | 20.31 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | 5,918.19000 | 5.91819 | 4,849,150 | 20.31 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | 1,622.98000 | 1.62298 | 2,063,380 | 20.31 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|-----------------|
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Put | | 1,940.38000 | 1.94038 | 2,367,630 | 20.68 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Call | | 7,272.31000 | 7.27231 | 6,178,350 | 20.68 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Put | | 1,970.96000 | 1.97096 | 2,403,080 | 20.68 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Call | | 7,303.20000 | 7.30320 | 6,206,800 | 20.68 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Put | | 1,955.62000 | 1.95562 | 2,385,300 | 20.68 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Call | | 7,334.12000 | 7.33412 | 6,235,290 | 20.68 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Call | | 4,018.15000 | 4.01815 | 3,270,140 | 18.25 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Put | | 5,010.97000 | 5.01097 | 5,806,260 | 18.25 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Call | | 3,967.78000 | 3.96778 | 3,225,730 | 18.23 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Put | | 5,067.29000 | 5.06729 | 5,868,540 | 18.23 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Call | | 3,993.05000 | 3.99305 | 3,248,010 | 18.24 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Put | | 5,039.18000 | 5.03918 | 5,837,440 | 18.24 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 509,666.88 | 8 | 13,92 |
| Total for Bond | | | | | | | | | | | 46,539,685.36 | 517 | 1,158,07 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total E170 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For E170 | | | | | | | | | | | 0.00 | 0 | |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | | 0.00 | 0 | |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | | 0.00 | 0 | |
| ES33A | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | | 0.00 | 0 | |
| ES42 | On | 25/04/2042 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |

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

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

| 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/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 06/05/2021 GOVI | | | 739.39200 | 739.39200 | 751.26000 | 751.26000 | | | 14,787,840.00 | 2 | 97 |
| GOVI On 05/08/2021 GOVI | | | 747.17000 | 747.17000 | 759.17200 | 759.17200 | | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | | | 755.41200 | 755.41200 | 767.55100 | 767.55100 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | | | 763.88800 | 763.88800 | 776.16700 | 776.16700 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | 14,787,840.00 | 2 | 97 |
| GOVI On 06/05/2021 GOVI | 678.68 | Call | | | 725,800.00000 | 72.58000 | 607,120,000 | | 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 | | | 725,700.00000 | 72.57000 | 607,020,000 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|--------------------------|----|------------|--------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|------------|
| GOVI | On | 06/05/2021 | GOVI | 678.69 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | 678.67 | Call | | 725,900.00000 | 72.59000 | 607,220,000 | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | 678.67 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.15 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Call | | 400,420.00000 | 40.04200 | 280,400,000 | | 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 | | 400,320.00000 | 40.03200 | 280,300,000 | | 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 | | 400,220.00000 | 40.02200 | 280,200,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.41 | Call | | 391,410.00000 | 39.14100 | 270,020,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.41 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.42 | Call | | 391,310.00000 | 39.13100 | 269,920,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.42 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.40 | Call | | 391,510.00000 | 39.15100 | 270,120,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.40 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.75 | Put | | 165,830.00000 | 16.58300 | 288,620,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.76 | Call | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.76 | Put | | 165,930.00000 | 16.59300 | 288,720,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.74 | Call | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.74 | Put | | 165,730.00000 | 16.57300 | 288,520,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.75 | Call | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | 14,787,840.00 | 2 | 97 |
| Total for GOVI | | | | | | | | | | | 14,787,840.00 | 2 | 97 |
| AL37 | On | 06/05/2021 | Index Future | | | 765.59200 | 765.59200 | 772.92300 | 772.92300 | | 0.00 | 0 | |
| AL37 | On | 05/08/2021 | Index Future | | | 773.64600 | 773.64600 | 781.06300 | 781.06300 | | 0.00 | 0 | |
| AL37 | On | 04/11/2021 | Index Future | | | 782.18000 | 782.18000 | 789.68400 | 789.68400 | | 0.00 | 0 | |
| AL37 | On | 03/02/2022 | Index Future | | | 790.95700 | 790.95700 | 798.54800 | 798.54800 | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 06/05/2021 | Index Future | | | 850.32400 | 850.32400 | 864.33000 | 864.33000 | | 0.00 | 0 | |
| AL7T | On | 05/08/2021 | Index Future | | | 859.27000 | 859.27000 | 873.43300 | 873.43300 | | 0.00 | 0 | |
| AL7T | On | 04/11/2021 | Index Future | | | 868.74800 | 868.74800 | 883.07300 | 883.07300 | | 0.00 | 0 | |
| AL7T | On | 03/02/2022 | Index Future | | | 878.49600 | 878.49600 | 892.98600 | 892.98600 | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 06/05/2021 | Index Future | | | 748.16700 | 748.16700 | 760.27900 | 760.27900 | | 0.00 | 0 | 30 |
| ALBI | On | 05/08/2021 | Index Future | | | 756.03800 | 756.03800 | 768.28600 | 768.28600 | | 0.00 | 0 | |
| ALBI | On | 04/11/2021 | Index Future | | | 764.37800 | 764.37800 | 776.76600 | 776.76600 | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------------|----|------------|--------------------|--------------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|------------------|--------------|
| ALBI | On | 03/02/2022 | Index Future | | | 772.95500 | 772.95500 | 785.48500 | 785.48500 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 30 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 30 |
| IGOV | On | 06/05/2021 | Index Future | | | 275.79900 | 275.79900 | 279.06400 | 279.06400 | | | 0.00 | 0 | 85 |
| IGOV | On | 05/08/2021 | Index Future | | | 278.76800 | 278.76800 | 282.07200 | 282.07200 | | | 0.00 | 0 | |
| IGOV | On | 04/11/2021 | Index Future | | | 281.91000 | 281.91000 | 285.25300 | 285.25300 | | | 0.00 | 0 | |
| IGOV | On | 03/02/2022 | Index Future | | | 285.13900 | 285.13900 | 288.52200 | 288.52200 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 85 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 85 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,20 |
| JIBAR | f | On | 17/03/2021 | Jibar Future | | 3.65500 | 96.34500 | 3.65500 | 96.34500 | | | 0.00 | 0 | |
| JIBAR | f | On | 21/04/2021 | Jibar Future | | 3.75500 | 96.24500 | 3.73500 | 96.26500 | | | 0.00 | 0 | |
| JIBAR | f | On | 19/05/2021 | Jibar Future | | 3.78000 | 96.22000 | 3.76000 | 96.24000 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/06/2021 | Jibar Future | | 3.87500 | 96.12500 | 3.83500 | 96.16500 | | | 0.00 | 0 | |
| JIBAR | f | On | 21/07/2021 | Jibar Future | | 3.91000 | 96.09000 | 3.87000 | 96.13000 | | | 0.00 | 0 | |
| JIBAR | f | On | 18/08/2021 | Jibar Future | | 4.07000 | 95.93000 | 4.00000 | 96.00000 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/09/2021 | Jibar Future | | 4.11000 | 95.89000 | 4.04000 | 95.96000 | | | 0.00 | 0 | 30,00 |
| JIBAR | f | On | 15/12/2021 | Jibar Future | | 4.52500 | 95.47500 | 4.38500 | 95.61500 | | | 0.00 | 0 | |
| JIBAR | f | On | 16/03/2022 | Jibar Future | | 4.81000 | 95.19000 | 4.65000 | 95.35000 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/06/2022 | Jibar Future | | 5.13000 | 94.87000 | 4.97000 | 95.03000 | | | 0.00 | 0 | 47 |
| JIBAR | f | On | 21/09/2022 | Jibar Future | | 5.37500 | 94.62500 | 5.18500 | 94.81500 | | | 0.00 | 0 | |
| JIBAR | f | On | 21/12/2022 | Jibar Future | | 5.67500 | 94.32500 | 5.45500 | 94.54500 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 30,47 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 30,47 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 30,47 |
| 5Y STN | On | 21/12/2021 | Interest Rate Swap | | | 90.84000 | 90.84000 | 90.80000 | 90.80000 | | | 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 : | | | | | | | | | | | 61,327,525.36 | 519 | 1,190,77 | |
| AA06 | On | 15/04/2021 | Spot Bond | | | | | 0.00000 | 100.72859 | | | 0.00 | 0 | |
| Total AA06 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For AA06 | | | | | | | | | | | | 0.00 | 0 | |
| AA06/JI | On | 15/04/2021 | Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total AA06/JIBAR SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For AA06/JIBAR | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AA07 On 15/04/2021 Spot Bond | | | 6.14000 | 104.13191 | 6.14000 | 104.11449 | | | | 0.00 | 0 | |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.70500 | 301.79527 | 3.70500 | 301.74823 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 99.93380 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.68885 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 101.85528 | 9.65000 | 101.82891 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.14649 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 99.89869 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 100.82434 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.35881 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.69228 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.94223 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.31979 | | | | 0.00 | 0 | |
| Total ABFN22 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 ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.56540 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.85705 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 104.43106 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.36909 | | | | 0.00 | 0 | 500,000,00 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.01898 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.94632 | | | | 0.00 | 0 | 1,500,000,00 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.89301 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.30757 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.81898 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.81367 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.78126 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.92891 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN35 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.27382 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN36 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.75240 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN37 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.58995 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN38 On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.32022 | | | | 0.00 | 0 | 1,630,000,00 |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | 1,630,000,00 |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | 1,630,000,00 |
| ABFN39 On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.05074 | | | | 0.00 | 0 | 2,000,000,00 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| ABFN40 On 16/09/2026 Spot Bond | | | | | 0.00000 | 99.64820 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN41 On 16/09/2029 Spot Bond | | | | | 0.00000 | 98.88729 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN42 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.73118 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN43 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.75213 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN44 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.76715 | | | | 0.00 | 0 | 3,000,000,00 |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| ABFN45 On 24/06/2025 Spot Bond | | | | | 0.00000 | 101.06067 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.17617 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.18466 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 100.11191 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 100.39863 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.03483 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 4.26000 | 4.26000 | 4.26000 | 147.58190 | | | | 0.00 | 0 | |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 80.51905 | 100.00000 | 80.33544 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.09000 | 7.09000 | 7.09000 | 137.06180 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 17.45107 | 100.00000 | 17.41107 | | | | 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 | 101.52364 | | | | 0.00 | 0 | |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | |
| ABN05 On 18/04/2021 Spot Bond | | | 2.99500 | 217.63970 | 2.99500 | 217.60990 | | | | 0.00 | 0 | |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.69000 | 2.69000 | 2.69000 | 147.41096 | | | | 0.00 | 0 | |
| Total ABN61 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 ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.16000 | 4.16000 | 4.16000 | 190.11522 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.76500 | 4.76500 | 4.76500 | 213.05390 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.97000 | 6.97000 | 6.97000 | 101.62203 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.49500 | 7.49500 | 7.49500 | 116.15003 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 5.63000 | 5.63000 | 5.63000 | 103.04123 | | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 5.16000 | 104.28745 | 5.16000 | 104.27277 | | | | 0.00 | 0 | 420,000,00 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| ABS13 On 14/05/2022 Spot Bond | | | 5.47000 | 107.84224 | 5.47000 | 107.82616 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 5.50000 | 109.93391 | 5.50000 | 109.91744 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 7.06000 | 116.49578 | 7.06000 | 116.47346 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 8.27000 | 115.44006 | 8.27000 | 115.41422 | | | | 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 | | | 5.94000 | 113.58226 | 5.94000 | 113.56389 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.60500 | 105.29059 | 7.60500 | 105.26888 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 9.85437 | 100.00000 | 9.83231 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.08500 | 2.08500 | 2.08500 | 314.33356 | | | | 0.00 | 0 | 50,000,00 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.38000 | 169.77071 | 1.38000 | 169.75490 | | | | 0.00 | 0 | 1,250,000,00 |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | 1,250,000,00 |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | 1,250,000,00 |
| ABX01 On 10/07/2024 Spot Bond | | | 10.37000 | 10.37000 | 10.37000 | 103.29755 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 99.78609 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 99.79311 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 99.80210 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 99.80107 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.34083 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.79406 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.79406 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.78814 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.78814 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 171.05923 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 172.89245 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.80528 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 99.80665 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 99.81191 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.33908 | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| Total For AECI01 | | | | | | | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.26528 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.49197 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.50869 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.20275 | | | | 0.00 | 0 | |
| Total AGL01 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 AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 100.77743 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.37238 | | | | 0.00 | 0 | 1,000,000,00 |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.71573 | | | | 0.00 | 0 | 749,500,00 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 749,500,00 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 749,500,00 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.78162 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For AGT02 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 100.58154 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For AGT03 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 102.44737 | | | | 0.00 | 0 | |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.75107 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.75107 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.87604 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.73026 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.72332 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.79973 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B1 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.87611 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.12575 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.20194 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.41432 | | | | 0.00 | 0 | |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.24177 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 6.66000 | 107.61354 | 6.66000 | 107.59406 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.25480 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.27216 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.82698 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.50888 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.70459 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.25473 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.27207 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.39311 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.23738 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.26341 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.28075 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.42760 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 7.54000 | 112.24778 | 7.54000 | 112.22496 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 6.66000 | 109.98043 | 6.66000 | 109.96053 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.58000 | 93.97248 | 11.58000 | 93.94326 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 6.43000 | 167.85431 | 6.43000 | 167.81589 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.86581 | | | | 0.00 | 0 | |
| Total APF04 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 APF04 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.67056 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.37022 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.59263 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.93191 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.12856 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 100.26045 | | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | | 0.00 | 0 | |
| APF13 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.26912 | | | | 0.00 | 0 | |
| Total APF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF13 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 101.53048 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.25665 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 5.11500 | 227.92888 | 5.11500 | 227.88470 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 5.13000 | 205.56991 | 5.13000 | 205.52999 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN11 On 07/03/2021 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 ASN113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | |
| ASN13: On 31/01/2022 Spot Bond | | | 2.36000 | 168.31733 | 2.36000 | 168.29715 | | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | |
| ASN14(On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | |
| ASN14(On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | |
| ASN14! On 20/06/2021 Spot Bond | | | | | 0.00000 | 98.47631 | | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | |
| ASN14(On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.53941 | | | | 0.00 | 0 | |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.55506 | | | | 0.00 | 0 | |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | |
| ASN14! On 31/01/2022 Spot Bond | | | 2.40500 | 168.25106 | 2.40500 | 168.23068 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15(On 31/05/2021 Spot Bond | | | | | 0.00000 | 55.04819 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.13230 | | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN15(On 31/03/2028 Spot Bond | | | 5.05000 | 179.91005 | 5.05000 | 179.87552 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| 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 | 100.49058 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.30159 | | | | 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 | 99.91023 | | | | 0.00 | 0 | 450,000,00 |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.77004 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.13900 | | | | 0.00 | 0 | |
| Total ASN194 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 ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 31/01/2038 Spot Bond | | | 4.97500 | 104.66695 | 4.97500 | 104.64699 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.82316 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.82029 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.79248 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.27765 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.31318 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.14245 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.13018 | | | | 0.00 | 0 | 1,213,333,30 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 1,213,333,30 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 1,213,333,30 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.77075 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.81528 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.36068 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.26040 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28(On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.25393 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28(On 13/09/2025 Spot Bond | | | | | 0.00000 | 99.92368 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29(On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.12266 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30(On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.80738 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31(On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.74978 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31(On 31/03/2029 Spot Bond | | | 4.56500 | 4.56500 | 4.56500 | 100.01553 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31(On 28/02/2033 Spot Bond | | | 5.25500 | 5.25500 | 5.25500 | 90.44166 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.81827 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.79055 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33(On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.46611 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33(On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.81680 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN33: On 31/01/2038 Spot Bond | | | 5.08500 | 103.17506 | 5.08500 | 103.15508 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.80384 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.82311 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.79271 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.81260 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.81260 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.14231 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.77238 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.81642 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.80906 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.62419 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2021 Spot Bond | | | | | 0.00000 | 99.92846 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|------------------|
| Total For ASN383 | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2021 Spot Bond | | | | | 0.00000 | 99.92846 | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.77557 | | | 0.00 | 60,000,000 | 30,000,00 |
| Total ASN386 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For ASN386 | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| ASN38 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.81467 | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | 0.00 | 0 | |
| ASN39 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.23339 | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | 0.00 | 0 | |
| ASN39 On 17/12/2025 Spot Bond | | | | | 0.00000 | 99.90124 | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | 0.00 | 0 | |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.81607 | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | 0.00 | 0 | |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.78106 | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | 0.00 | 0 | |
| ASN41 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.02381 | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | 0.00 | 0 | |
| ASN42 On 29/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | 0.00 | 0 | |
| ASN42 On 20/12/2024 Spot Bond | | | | | 0.00000 | 103.84067 | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 99.94155 | | | 0.00 | 0 | |
| Total ASN444 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN444 | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 99.94155 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|-------------------|
| Total ASN445 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN445 | | | | | | | | | 0.00 | 0 | |
| ASN445 On 22/06/2023 Spot Bond | | | | | 0.00000 | 101.09343 | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | 0.00 | 0 | |
| ASN449 On 23/06/2025 Spot Bond | | | | | 0.00000 | 101.12958 | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | 0.00 | 0 | |
| ASN450 On 01/07/2023 Spot Bond | | | | | 0.00000 | 101.50702 | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | 0.00 | 0 | |
| ASN453 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.24343 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total ASN458 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For ASN458 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| ASN458 On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.05198 | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | 0.00 | 0 | |
| ASN459 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.71630 | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | 0.00 | 0 | |
| ASN460 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.72325 | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | 0.00 | 0 | |
| ASN461 On 28/02/2023 Spot Bond | | | 9.94000 | 9.94000 | 9.94000 | 100.26396 | | 14,691,320,000,000.00 | 1,478,000,000 | 1,159,000,000 | |
| Total ASN462 SPOT | | | | | | | | 14,691,320,000,000.00 | 1,478,000,000 | 1,159,000,000 | |
| Total For ASN462 | | | | | | | | 14,691,320,000,000.00 | 1,478,000,000 | 1,159,000,000 | |
| ASN462 On 31/03/2024 Spot Bond | | | 10.38000 | 10.38000 | 10.38000 | 104.57767 | | 3,716,040,000,000.00 | 358,000,000 | 379,000,000 | |
| Total ASN463 SPOT | | | | | | | | 3,716,040,000,000.00 | 358,000,000 | 379,000,000 | |
| Total For ASN463 | | | | | | | | 3,716,040,000,000.00 | 358,000,000 | 379,000,000 | |
| ASN463 On 31/01/2022 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 100.96841 | | 41,131,310,000,000.00 | 4,378,000,000 | 2,189,000,000 | |
| Total ASN469 SPOT | | | | | | | | 11,131,310,000,000.00 | 4,378,000,000 | 2,189,000,000 | |
| Total For ASN469 | | | | | | | | 11,131,310,000,000.00 | 4,378,000,000 | 2,189,000,000 | |
| ASN469 On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 100.28895 | | 3,729,510,000,000.00 | 342,000,000 | 171,000,000 | |
| Total ASN470 SPOT | | | | | | | | 3,729,510,000,000.00 | 342,000,000 | 171,000,000 | |
| Total For ASN470 | | | | | | | | 3,729,510,000,000.00 | 342,000,000 | 171,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.54526 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.64040 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/03/2024 Spot Bond | | | 9.96500 | 9.96500 | 9.96500 | 104.39192 | | | 4,982,500,000,000.00 | 500,000,000 | 250,000,000 | |
| Total ASN473 SPOT | | | | | | | | | 4,982,500,000,000.00 | 500,000,000 | 250,000,000 | |
| Total For ASN473 | | | | | | | | | 4,982,500,000,000.00 | 500,000,000 | 250,000,000 | |
| ASN47 On 28/02/2023 Spot Bond | | | 9.50500 | 9.50500 | 9.50500 | 100.25266 | | | 16,158,500,000,000.00 | 1,700,000,000 | 1,350,000,000 | |
| Total ASN474 SPOT | | | | | | | | | 16,158,500,000,000.00 | 1,700,000,000 | 1,350,000,000 | |
| Total For ASN474 | | | | | | | | | 16,158,500,000,000.00 | 1,700,000,000 | 1,350,000,000 | |
| ASN47 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.38469 | | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 17/08/2025 Spot Bond | | | | | 0.00000 | 101.22167 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 20/06/2025 Spot Bond | | | | | 0.00000 | 99.77066 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 25/05/2021 Spot Bond | | | | | 0.00000 | 100.17377 | | | | 0.00 | 0 | |
| Total ASN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN484 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 25/08/2025 Spot Bond | | | | | 0.00000 | 98.61800 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 100.28184 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 01/09/2025 Spot Bond | | | | | 0.00000 | 101.21735 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49 On 02/09/2021 Spot Bond | | | | | 0.00000 | 100.10438 | | | | 0.00 | 0 | |
| Total ASN490 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 ASN490 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.07844 | | | | 0.00 | 0 | |
| Total ASN492 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN492 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.89689 | | | | 0.00 | 0 | |
| Total ASN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN493 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 08/09/2021 Spot Bond | | | | | 0.00000 | 100.02242 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 10/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN495 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 99.93781 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 99.93781 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 16/03/2021 Spot Bond | | | | | 0.00000 | 99.92753 | | | | 0.00 | 0 | |
| Total ASN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN499 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 18/03/2021 Spot Bond | | | | | 0.00000 | 99.90274 | | | | 0.00 | 0 | |
| Total ASN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN501 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.85632 | | | | 0.00 | 0 | |
| Total ASN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN505 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 101.18498 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.00000 | 101.95364 | 9.00000 | 101.94795 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 8.18000 | 101.77763 | 8.18000 | 101.77047 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN510 On 21/12/2026 Spot Bond | | | 8.36000 | 101.81630 | 8.36000 | 101.80942 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN511 On 21/12/2026 Spot Bond | | | 8.36000 | 101.81630 | 8.36000 | 101.80942 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN514 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.87838 | | | | 0.00 | 0 | |
| Total ASN514 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN514 | | | | | | | | | | 0.00 | 0 | |
| ASN517 On 08/04/2021 Spot Bond | | | | | 0.00000 | 100.77288 | | | | 0.00 | 0 | |
| Total ASN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN517 | | | | | | | | | | 0.00 | 0 | |
| ASN518 On 14/04/2021 Spot Bond | | | | | 0.00000 | 100.66850 | | | | 0.00 | 0 | |
| Total ASN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN518 | | | | | | | | | | 0.00 | 0 | |
| ASN522 On 31/07/2022 Spot Bond | | | 9.10000 | 100.96335 | 9.10000 | 100.93853 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN525 On 31/07/2024 Spot Bond | | | 11.05000 | 101.16548 | 11.05000 | 101.13543 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN530 On 31/07/2024 Spot Bond | | | 11.00000 | 101.16032 | 11.00000 | 101.13041 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN531 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.27463 | | | | 0.00 | 0 | |
| Total ASN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN531 | | | | | | | | | | 0.00 | 0 | |
| ASN532 On 31/01/2024 Spot Bond | | | 10.50000 | 101.10862 | 10.50000 | 101.08004 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN538 On 31/01/2024 Spot Bond | | | 10.50000 | 101.10862 | 10.50000 | 101.08004 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN54(On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.11575 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN54(On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.57320 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54(On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.17527 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN54(On 31/07/2023 Spot Bond | | | 10.60000 | 101.11897 | 10.60000 | 101.09012 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN54(On 09/03/2021 Spot Bond | | | 4.37000 | 4.37000 | 4.37000 | 4.37000 | | | | 0.00 | 0 | |
| Total ASN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN546 | | | | | | | | | | 0.00 | 0 | |
| ASN55(On 31/01/2024 Spot Bond | | | 10.47000 | 102.48477 | 10.47000 | 101.07702 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55(On 31/01/2024 Spot Bond | | | 10.55000 | 101.06824 | 10.55000 | 101.03922 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56(On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.53171 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56(On 10/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.38975 | | | | 0.00 | 0 | |
| Total ASN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN561 | | | | | | | | | | 0.00 | 0 | |
| ASN56(On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.38966 | | | | 0.00 | 0 | |
| Total ASN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN562 | | | | | | | | | | 0.00 | 0 | |
| ASN56(On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.38966 | | | | 0.00 | 0 | |
| Total ASN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN563 | | | | | | | | | | 0.00 | 0 | |
| ASN56(On 17/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.33779 | | | | 0.00 | 0 | |
| Total ASN565 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 ASN565 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 19/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.24684 | | | | 0.00 | 0 | |
| Total ASN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN566 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/05/2021 Spot Bond | | | 5.15000 | 5.15000 | 5.15000 | 100.22575 | | | | 0.00 | 0 | |
| Total ASN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN567 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.25893 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 04/09/2024 Spot Bond | | | | | 0.00000 | 100.23435 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 24/05/2021 Spot Bond | | | 4.94200 | 4.94200 | 4.94200 | 100.21664 | | | | 0.00 | 0 | |
| Total ASN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN570 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 24/05/2021 Spot Bond | | | 4.94200 | 4.94200 | 4.94200 | 100.18956 | | | | 0.00 | 0 | |
| Total ASN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN571 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 24/05/2021 Spot Bond | | | 4.94200 | 4.94200 | 4.94200 | 100.20310 | | | | 0.00 | 0 | |
| Total ASN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN572 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 24/05/2021 Spot Bond | | | 4.94200 | 4.94200 | 4.94200 | 100.20310 | | | | 0.00 | 0 | |
| Total ASN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN573 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 13/02/2023 Spot Bond | | | | | 0.00000 | 99.92770 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.82314 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 13/02/2023 Spot Bond | | | | | 0.00000 | 99.92906 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 08/06/2021 Spot Bond | | | 4.66200 | 4.66200 | 4.66200 | 100.06386 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN582 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 14/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 07/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN584 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 13/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN585 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 6.06000 | 107.51045 | 6.06000 | 107.49272 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 104.30179 | 9.30000 | 104.27559 | | | | 0.00 | 0 | |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 100.34196 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.44620 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.24462 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.28001 | | | | 0.00 | 0 | 39,700,000.00 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 39,700,000.00 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 39,700,000.00 |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.95737 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.52000 | 101.64107 | 6.52000 | 101.62316 | | | | 0.00 | 0 | 1,500,000.00 |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.73892 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW35 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.31167 | | | | 0.00 | 0 | |
| Total BAW35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW35 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 100.30034 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAYA5 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.75347 | | | | 0.00 | 0 | |
| Total BAYA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA5 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.54664 | | | | 0.00 | 0 | |
| Total BAYA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA6 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.52791 | | | | 0.00 | 0 | |
| Total BAYA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA6 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 31/03/2023 Spot Bond | | | 8.86000 | 8.86000 | 8.86000 | 106.43854 | | | | 0.00 | 0 | |
| Total BAYA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA6 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.40560 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.63186 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2026 Spot Bond | | | 10.98000 | 10.98000 | 10.98000 | 109.93470 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.31626 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2024 Spot Bond | | | | | 0.00000 | 101.40138 | | | | 0.00 | 0 | |
| Total BAYA7 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 BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.12147 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.12158 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.10506 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.59373 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.59373 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.19260 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.64082 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.59319 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.64019 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.54588 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.64002 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.82894 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.87506 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.87506 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.87506 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.92235 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.87573 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.23268 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.96986 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BC127 On 08/05/2021 Spot Bond | | | | | 0.00000 | 100.44097 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BD030 On 18/04/2028 Spot Bond | | | 7.92500 | 7.92500 | 7.92500 | 104.22097 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.52980 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.49285 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.92565 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.03006 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.66000 | 105.94994 | 7.66000 | 105.92829 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.13965 | | | | 0.00 | 0 | 10,000,00 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 101.06574 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 7.56000 | 105.01865 | 7.56000 | 104.99715 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 101.52353 | | | | 0.00 | 0 | |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | |
| BGL13 On 20/08/2021 Spot Bond | | | 6.66000 | 102.83039 | 6.66000 | 102.81217 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 102.36819 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.09133 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.27208 | | | | 0.00 | 0 | |
| Total BGL16 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 BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.56866 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.01086 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 104.82594 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 104.05188 | | | | 0.00 | 0 | 1,000,000,00 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.61790 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.40280 | | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.59846 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 6.40000 | 110.82514 | 6.40000 | 110.80586 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 99.97441 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.20160 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.19478 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.63418 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.71068 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.00243 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.15500 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 95.94300 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 63.42600 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.33703 | | | | 0.00 | 0 | |
| Total BNPP08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP08 | | | | | | | | | | 0.00 | 0 | |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.06141 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.63612 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 99.98975 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.27692 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.43504 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BPPF2 On 26/02/2023 Spot Bond | | | | | 0.00000 | 98.92924 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 16/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BPPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF22 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.78580 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.49502 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.53308 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 12/10/2021 Spot Bond | | | | | 0.00000 | 100.76479 | | | | 0.00 | 0 | 2,000,000,00 |
| Total BPPF26 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For BPPF26 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| BPPF2 On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.82386 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 03/11/2021 Spot Bond | | | | | 0.00000 | 100.47310 | | | | 0.00 | 0 | |
| Total BPPF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF28 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.49498 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3 On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.51401 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.13889 | | | | 0.00 | 0 | |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.46560 | | | | 0.00 | 0 | |
| Total BWZJ21 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 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 | |
| CBL26 On 06/05/2021 Spot Bond | | | 5.26000 | 104.70997 | 5.26000 | 104.69501 | | | 0.00 | 0 | 14,800,00 |
| Total CBL26 SPOT | | | | | | | | | 0.00 | 0 | 14,800,00 |
| Total For CBL26 | | | | | | | | | 0.00 | 0 | 14,800,00 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.36736 | | | 0.00 | 0 | |
| Total CBL28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CBL28 | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.33435 | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.42000 | 113.31275 | 7.42000 | 113.29007 | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 7.72000 | 113.83868 | 7.72000 | 113.81499 | | | 0.00 | 0 | 2,131,500,00 |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | 2,131,500,00 |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | 2,131,500,00 |
| CCT03 On 15/03/2025 Spot Bond | | | 8.30000 | 109.47006 | 8.30000 | 109.44546 | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.72000 | 103.56060 | 9.72000 | 102.62226 | | 4,860,000,000,000.00 | 500,000,000 | 500,000,00 | |
| Total CCT04 SPOT | | | | | | | | 4,860,000,000,000.00 | 500,000,000 | 500,000,00 | |
| Total For CCT04 | | | | | | | | 4,860,000,000,000.00 | 500,000,000 | 500,000,00 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.78944 | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.63200 | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.73393 | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR45 | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.19144 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.20461 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.96100 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.02052 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 101.86663 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 159.07305 | 3.14000 | 158.97156 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN198 On 13/09/2021 Spot Bond | | | 2.33000 | 2.33000 | 2.33000 | 159.05184 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 109.85865 | 4.77000 | 112.21300 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 104.25700 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.29474 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN345 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN362 On 20/03/2024 Spot Bond | | | 7.43000 | 108.05799 | 7.43000 | 108.03621 | | | | 0.00 | 0 | 568,671,000 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 568,671,000 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 568,671,000 |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|--------------------|
| CLN365 On 20/03/2024 Spot Bond | | | 8.70700 | 110.83698 | 8.70700 | 125.27100 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.63737 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.72882 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 105.51738 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN376 On 20/03/2021 Spot Bond | | | 6.25500 | 99.84600 | 6.25500 | 99.82893 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 98.66307 | 10.98000 | 98.63394 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 117.70800 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.76804 | | | | 0.00 | 0 | |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | 6.50000 | 116.89497 | 6.50000 | 120.68900 | | | 5,850,000,000,000.00 | 900,000,000 | 900,000,000 | 900,000,000 |
| Total CLN384 SPOT | | | | | | | | | 5,850,000,000,000.00 | 900,000,000 | 900,000,000 | 900,000,000 |
| Total For CLN384 | | | | | | | | | 5,850,000,000,000.00 | 900,000,000 | 900,000,000 | 900,000,000 |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 107.32100 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.80901 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.80735 | | | | 0.00 | 0 | |
| Total CLN394 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 CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.37732 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.37420 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.37420 | | | | 0.00 | 0 | |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 168.03000 | | | | 0.00 | 0 | |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | |
| CLN440 On 24/05/2021 Spot Bond | | | 6.15500 | 104.37010 | 6.15500 | 104.35272 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN445 On 31/01/2022 Spot Bond | | | 2.33000 | 168.36153 | 2.33000 | 168.34147 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2025 Spot Bond | | | 5.39000 | 133.50179 | 5.39000 | 133.47482 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 5.83000 | 131.37938 | 5.83000 | 131.35128 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.97000 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.34724 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.39723 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.53610 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 13/03/2022 Spot Bond | | | 6.86000 | 102.99088 | 6.86000 | 102.97169 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN464 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.33050 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN465 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.35876 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.62454 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.35682 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.20800 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN475 On 29/11/2021 Spot Bond | | | 100.00000 | 62.40244 | 100.00000 | 62.26281 | | | | 0.00 | 0 | |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | |
| CLN477 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 | |
| CLN480 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.39088 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.46958 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.62941 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | 6.35500 | 104.92410 | 6.35500 | 104.90607 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN487 On 23/06/2021 Spot Bond | | | 10.16000 | 103.77111 | 10.16000 | 104.97200 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 6.66000 | 104.28912 | 6.66000 | 104.27024 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.61485 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.77283 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.15342 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 7.06000 | 109.33630 | 7.06000 | 109.31568 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.32785 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.25965 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.96260 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.01782 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.36320 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.48635 | | | | 0.00 | 0 | |
| Total CLN505 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 CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.01783 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.56168 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 93.86131 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 99.89266 | 9.96000 | 99.86584 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 103.60556 | 10.01000 | 103.57776 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.22619 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 101.84581 | 9.60000 | 102.80351 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.97088 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.14141 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.36531 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 100.04890 | 9.20000 | 100.02445 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.65776 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.18387 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.74404 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.15694 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.60901 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.97293 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN530 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.97088 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.78994 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.84135 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 9.15000 | 105.69628 | 9.15000 | 105.67015 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.48198 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.68552 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| CLN54(On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.95934 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 20/12/2023 Spot Bond | | | | | 0.00000 | 133.39400 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.14487 | | | | 0.00 | 0 | 14,273,495,00 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,273,495,00 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,273,495,00 |
| CLN54(On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.93853 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For CLN545 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| CLN54(On 21/08/2026 Spot Bond | | | 8.62000 | 106.47696 | 8.62000 | 106.45213 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 29/03/2025 Spot Bond | | | 8.67000 | 109.22149 | 8.67000 | 109.19588 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 12/11/2025 Spot Bond | | | 8.76000 | 108.58948 | 8.76000 | 108.56376 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55(On 18/04/2028 Spot Bond | | | | | 0.00000 | 296.79936 | | | | 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 | |
| CLN55(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 | |
| CLN55(On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.38619 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN55(On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.40788 | | | | 0.00 | 0 | |
| Total CLN557 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 CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.22814 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.06335 | | | | 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 | 125.86300 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.44167 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 103.15651 | 10.19000 | 103.17371 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 8.62000 | 109.13625 | 8.62000 | 109.11080 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.48166 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.23517 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 103.38737 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.09615 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.41602 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.41028 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.52411 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | 8.85000 | 107.50442 | 8.85000 | 107.47871 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.42905 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN573 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.64591 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.41822 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.92638 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.76889 | | | | 0.00 | 0 | |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.80645 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.07668 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.44285 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN580 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.13633 | | | | 0.00 | 0 | 27,500,000.00 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| Total For CLN580 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.89387 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.73026 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.13261 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.40689 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN586 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 99.99993 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 14/06/2022 Spot Bond | | | | | 0.00000 | 99.93388 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 18/06/2024 Spot Bond | | | | | 0.00000 | 99.88293 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.89599 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN590 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN591 On 05/12/2026 Spot Bond | | | | | 0.00000 | 101.63506 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN591 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN592 On 05/12/2026 Spot Bond | | | 3.81000 | 138.05019 | 3.81000 | 111.41822 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.22436 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.07454 | | | | 0.00 | 0 | |
| Total CLN595 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 CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.22436 | | | | 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 | 102.65729 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.01462 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.26829 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.26829 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.93000 | | | | 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 | 100.78331 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.47606 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.38685 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.07276 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.83443 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.25117 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 103.35856 | 9.32000 | 103.33270 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.65464 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.06528 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.02898 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.24255 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.13624 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.04662 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 20/12/2029 Spot Bond | | | | | 0.00000 | 97.91800 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.99083 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.42067 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN618 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN619 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.13259 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.60272 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.60055 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.55594 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 93.87600 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.69748 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 25/01/2023 Spot Bond | | | 6.71000 | 105.07876 | 6.71000 | 105.05961 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34576 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 90.07015 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 31/07/2034 Spot Bond | | | 12.14500 | 61.31664 | 12.14500 | 82.02458 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.23426 | | | | 0.00 | 0 | |
| Total CLN629 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 CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | 9.32000 | 101.15733 | 9.32000 | 101.13187 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34422 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.23767 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/10/2034 Spot Bond | | | | | 0.00000 | 101.16693 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.45042 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.85827 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.24166 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34268 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.51854 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN639 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.37626 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.37349 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN641 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.73447 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.24296 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.24358 | | | | 0.00 | 251,000,000 | 251,000,000 |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 251,000,000 | 251,000,000 |
| Total For CLN645 | | | | | | | | | | 0.00 | 251,000,000 | 251,000,000 |
| CLN645 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.62944 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.24583 | | | | 0.00 | 900,000,000 | 900,000,000 |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 900,000,000 | 900,000,000 |
| Total For CLN647 | | | | | | | | | | 0.00 | 900,000,000 | 900,000,000 |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34268 | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total For CLN648 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.13980 | | | | 0.00 | 3,400,000,000 | 3,400,000,000 |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 3,400,000,000 | 3,400,000,000 |
| Total For CLN649 | | | | | | | | | | 0.00 | 3,400,000,000 | 3,400,000,000 |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34268 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.27566 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.34268 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 101.79200 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| CLN656 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.50705 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN656 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN657 On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.21378 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2025 Spot Bond | | | | | 0.00000 | 102.00487 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN659 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.28462 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.33427 | | | | 0.00 | 0 | |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN660 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.82800 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.27200 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2024 Spot Bond | | | | | 0.00000 | 105.69600 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 20/12/2023 Spot Bond | | | | | 0.00000 | 129.71600 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.45175 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.21862 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.41042 | | | | 0.00 | 0 | |
| Total CLN667 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 CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.83943 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 103.32086 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN669 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN669 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.15141 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.37863 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.01417 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 31/01/2025 Spot Bond | | | 4.37985 | 138.52645 | 4.37985 | 112.55709 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.37985 | 138.52645 | 4.37985 | 112.55782 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 18/06/2021 Spot Bond | | | | | 0.00000 | 101.76285 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For CLN675 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| CLN675 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.38632 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.40684 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.21181 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.23695 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.54362 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.39299 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.02651 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.18084 | | | | 0.00 | 140,000,000 | 140,000,000 |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 140,000,000 |
| Total For CLN683 | | | | | | | | | | 0.00 | 140,000,000 | 140,000,000 |
| CLN684 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.21541 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.41770 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN686 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.41199 | | | | 0.00 | 260,000,000 | 260,000,000 |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 260,000,000 |
| Total For CLN686 | | | | | | | | | | 0.00 | 260,000,000 | 260,000,000 |
| CLN687 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.45292 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.45267 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.26935 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 01/07/2021 Spot Bond | | | | | 0.00000 | 101.03636 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.26942 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.44638 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN694 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 91.89484 | | | 24,621,390,000,000.00 | 2,589,000,000 | 2,589,000,000 | |
| Total CLN694 SPOT | | | | | | | | | 24,621,390,000,000.00 | 2,589,000,000 | 2,589,000,000 | |
| Total For CLN694 | | | | | | | | | 24,621,390,000,000.00 | 2,589,000,000 | 2,589,000,000 | |
| CLN695 On 07/07/2021 Spot Bond | | | | | 0.00000 | 101.13743 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN696 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 91.56166 | | | 3,215,520,000,000.00 | 336,000,000 | 336,000,000 | |
| Total CLN696 SPOT | | | | | | | | | 3,215,520,000,000.00 | 336,000,000 | 336,000,000 | |
| Total For CLN696 | | | | | | | | | 3,215,520,000,000.00 | 336,000,000 | 336,000,000 | |
| CLN697 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 84.03469 | | | 3,022,650,000,000.00 | 270,000,000 | 270,000,000 | |
| Total CLN697 SPOT | | | | | | | | | 3,022,650,000,000.00 | 270,000,000 | 270,000,000 | |
| Total For CLN697 | | | | | | | | | 3,022,650,000,000.00 | 270,000,000 | 270,000,000 | |
| CLN698 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 82.46176 | | | 3,092,850,000,000.00 | 270,000,000 | 270,000,000 | |
| Total CLN698 SPOT | | | | | | | | | 3,092,850,000,000.00 | 270,000,000 | 270,000,000 | |
| Total For CLN698 | | | | | | | | | 3,092,850,000,000.00 | 270,000,000 | 270,000,000 | |
| CLN699 On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.12222 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.12705 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.37586 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 87.06828 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN703 On 28/02/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 79.43984 | | | 7,678,210,000,000.00 | 739,000,000 | 739,000,000 | |
| Total CLN703 SPOT | | | | | | | | | 7,678,210,000,000.00 | 739,000,000 | 739,000,000 | |

| 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 CLN703 | | | | | | | | | 7,678,210,000,000.00 | 739,000,000 | 739,000,000 |
| CLN703 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.93542 | | | 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 | 84.62050 | | | 1,221,000,000,000.00 | 110,000,000 | 110,000,000 |
| Total CLN705 SPOT | | | | | | | | | 1,221,000,000,000.00 | 110,000,000 | 110,000,000 |
| Total For CLN705 | | | | | | | | | 1,221,000,000,000.00 | 110,000,000 | 110,000,000 |
| CLN705 On 28/02/2035 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 86.00044 | | | 0.00 | 0 | |
| Total CLN706 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN706 | | | | | | | | | 0.00 | 0 | |
| CLN706 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.41709 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total CLN707 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For CLN707 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 99.98591 | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | 0.00 | 0 | |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 101.23894 | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | 0.00 | 0 | |
| CLN709 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 81.06164 | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 81.31121 | | | 1,673,250,000,000.00 | 150,000,000 | 150,000,000 |
| Total CLN711 SPOT | | | | | | | | | 1,673,250,000,000.00 | 150,000,000 | 150,000,000 |
| Total For CLN711 | | | | | | | | | 1,673,250,000,000.00 | 150,000,000 | 150,000,000 |
| CLN711 On 11/03/2021 Spot Bond | | | | | 0.00000 | 99.98737 | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | 0.00 | 0 | |
| CLN712 On 12/02/2022 Spot Bond | | | | | 0.00000 | 100.35494 | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | 0.00 | 0 | |
| CLN713 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.24758 | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.24758 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|-------------|
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.24758 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 80.07503 | | | 8,629,800,000,000.00 | 760,000,000 | 760,000,000 | 760,000,000 |
| Total CLN717 SPOT | | | | | | | | | 8,629,800,000,000.00 | 760,000,000 | 760,000,000 | |
| Total For CLN717 | | | | | | | | | 8,629,800,000,000.00 | 760,000,000 | 760,000,000 | |
| CLN717 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.83461 | | | 0.00 | 0 | 0 | |
| Total CLN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN718 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 11/09/2026 Spot Bond | | | | | 0.00000 | 99.98744 | | | 0.00 | 0 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 79.04692 | | | 2,466,350,000,000.00 | 214,000,000 | 214,000,000 | 214,000,000 |
| Total CLN720 SPOT | | | | | | | | | 2,466,350,000,000.00 | 214,000,000 | 214,000,000 | |
| Total For CLN720 | | | | | | | | | 2,466,350,000,000.00 | 214,000,000 | 214,000,000 | |
| CLN720 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 79.37730 | | | 0.00 | 0 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 01/06/2026 Spot Bond | | | | | 0.00000 | 100.12298 | | | 0.00 | 0 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 80.10558 | | | 0.00 | 0 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.14177 | | | 0.00 | 0 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.14177 | | | 0.00 | 0 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.14177 | | | 0.00 | 0 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.16336 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.16336 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.16336 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 82.67312 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 83.74214 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 84.40032 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 11/09/2026 Spot Bond | | | | | 0.00000 | 99.98716 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN735 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.46443 | | | | 0.00 | 0 | |
| Total CLN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN735 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.92500 | 104.24323 | 7.92500 | 104.22097 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.34303 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 8.06000 | 111.51863 | 8.06000 | 111.49442 | | | | 0.00 | 0 | 13,000,000.00 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 13,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 13,000,000,00 |
| COJ07 On 23/03/2021 Spot Bond | | | 5.83500 | 105.18821 | 5.83500 | 105.17143 | | | | 0.00 | 0 | |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.77000 | 109.27972 | 9.77000 | 109.25109 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 6.84000 | 112.13185 | 6.84000 | 112.11113 | | | | 0.00 | 0 | 69,100,000,00 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 69,100,000,00 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 69,100,000,00 |
| COT01 On 03/04/2023 Spot Bond | | | 7.49500 | 107.00502 | 7.49500 | 106.98339 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 10.18000 | 104.54047 | 10.18000 | 104.51195 | | | | 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 | | | 10.27000 | 98.39936 | 10.27000 | 98.37228 | | | | 0.00 | 0 | 8,200,000,00 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 8,200,000,00 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 8,200,000,00 |
| CPV01 On 30/06/2029 Spot Bond | | | 9.86000 | 9.86000 | 9.86000 | 106.23214 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.24800 | | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.26936 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.26727 | | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 102.09123 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.05864 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.73783 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 11/09/2021 Spot Bond | | | | | 0.00000 | 99.98454 | | | | 0.00 | 0 | |
| Total DNG100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG100 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.24784 | | | | 0.00 | 0 | |
| Total DNG101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG101 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.16883 | | | | 0.00 | 0 | |
| Total DNG102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG102 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 10/12/2021 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total DNG103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG103 | | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 99.53080 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.23781 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.26697 | | | | 0.00 | 0 | 10,000,00 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.02000 | 9.02000 | 9.02000 | 107.56700 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.74084 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.25697 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-----------------------|-----------------------|
| DV2021 On 18/06/2021 Spot Bond | | | 6.61000 | 102.67421 | 6.61000 | 102.65595 | | | | 0.00 | 0 | |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 6.97500 | 105.79736 | 6.97500 | 105.77732 | | | 143,321,602,500.00 | | 20,547,900 | 35,594,000 |
| Total DV23 SPOT | | | | | | | | | 143,321,602,500.00 | | 20,547,900 | 35,594,000 |
| Total For DV23 | | | | | | | | | 143,321,602,500.00 | | 20,547,900 | 35,594,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 28.53462 | 100.00000 | 28.47077 | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 28.53462 | 100.00000 | 28.47077 | | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 6.53000 | 108.88964 | 6.53000 | 108.87031 | | | | 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 | 100.55045 | 9.69000 | 100.52416 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.55045 | 9.69000 | 100.52416 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.57000 | 93.06653 | 11.57000 | 93.03761 | | | | 0.00 | 0 | |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.57324 | 10.10000 | 100.54586 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.57324 | 10.10000 | 100.54586 | | | | 0.00 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.13679 | | | | 0.00 | 21,300,000,000 | 30,200,000,000 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 21,300,000,000 | 30,200,000,000 |
| Total For DVF21 | | | | | | | | | | 0.00 | 21,300,000,000 | 30,200,000,000 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.75775 | | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | |
| DVF22B On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.11438 | | | | 0.00 | 2,500,000,000 | 10,000,000,000 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 2,500,000,000 | 10,000,000,000 |
| Total For DVF22B | | | | | | | | | | 0.00 | 2,500,000,000 | 10,000,000,000 |
| DVF22C On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.84705 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 97.91954 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 98.52635 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 96.84293 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.40171 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.11799 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 97.51774 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.57054 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.50787 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.51257 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.53694 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.27433 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.28725 | | | | 0.00 | 0 | |
| Total DVFB31 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 DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.60000 | 104.86022 | 4.60000 | 104.84723 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 6.06500 | 103.47266 | 6.06500 | 103.45558 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.97000 | 107.88219 | 6.97000 | 107.86177 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.37500 | 102.00589 | 5.37500 | 101.98534 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 4.97500 | 92.86250 | 4.97500 | 92.84479 | | | | 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 | 131.94303 | 2.25000 | 131.92761 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.41000 | 137.52597 | 4.32000 | 138.28771 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 4.33300 | 124.00833 | 4.33300 | 123.98684 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.37500 | 119.91616 | 4.37500 | 119.89521 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.01500 | 105.43373 | 5.01500 | 105.41359 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 4.94500 | 94.86375 | 4.94500 | 94.84574 | | | | 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 | 131.94303 | 2.25000 | 131.92761 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 146.69603 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 144.35266 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 115.25860 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 113.42950 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN005 On 13/03/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ELN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN005 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 111.18097 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 110.23860 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 110.57679 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 108.90278 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.14767 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 102.53419 | | | | 0.00 | 0 | |
| Total ELN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN011 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ELN012 On 23/12/2021 Spot Bond | | | | | 0.00000 | 99.48172 | | | | 0.00 | 0 | |
| Total ELN012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN012 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 6.04000 | 100.00000 | 6.04000 | 99.98345 | | | | 0.00 | 0 | 20,000,000.00 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000.00 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 20,000,000.00 |
| EMM03 On 04/05/2024 Spot Bond | | | 9.34000 | 105.40098 | 9.34000 | 105.37441 | | | | 0.00 | 0 | 36,200,000.00 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 36,200,000.00 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 36,200,000.00 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.17000 | 11.17000 | 11.17000 | 97.18583 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.52000 | 11.52000 | 11.52000 | 101.60742 | | | | 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 | | | 9.42000 | 105.03980 | 9.42000 | 103.75711 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.42000 | 9.42000 | 9.42000 | 104.62260 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.68500 | 11.68500 | 11.68500 | 79.21294 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.74000 | 10.74000 | 10.74000 | 102.12205 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.68500 | 11.68500 | 11.68500 | 96.90820 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.20347 | | | | 0.00 | 0 | |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.09389 | | | | 0.00 | 0 | |
| Total EPF015 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 EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.02596 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.02676 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 99.92966 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 12/09/2022 Spot Bond | | | | | 0.00000 | 99.97275 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.44179 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.12775 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.97580 | | | | 0.00 | 0 | |
| Total EPFC46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | | 0.00 | 0 | |
| EPFC46 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.42002 | | | | 0.00 | 0 | |
| Total EPFC47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC47 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.10139 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.10417 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.75105 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 10/09/2023 Spot Bond | | | | | 0.00000 | 99.99981 | | | | 0.00 | 0 | 20,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| EQT005 On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.56836 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| ERS3B6 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.31887 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B7 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.30458 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.34167 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.30743 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.32167 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.30005 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA25 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.29318 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA27 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.33592 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 6.36000 | 107.57007 | 6.36000 | 107.55146 | | | | 0.00 | 0 | |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.22041 | 10.00000 | 101.19312 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|---------------------|
| ES26 On 02/04/2026 Spot Bond | | | 8.53000 | 100.69368 | 8.53000 | 100.67057 | | | 621,135,834,000.00 | 72,817,800 | 2,625,385,00 |
| Total ES26 SPOT | | | | | | | | | 621,135,834,000.00 | 72,817,800 | 2,625,385,00 |
| Total For ES26 | | | | | | | | | 621,135,834,000.00 | 72,817,800 | 2,625,385,00 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.44249 | 7.85000 | 103.42060 | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.77000 | 72.31529 | 11.49500 | 73.72704 | | | 899,730,579,000.00 | 76,442,700 | 2,302,752,70 |
| Total ES33 SPOT | | | | | | | | | 899,730,579,000.00 | 76,442,700 | 2,302,752,70 |
| Total For ES33 | | | | | | | | | 899,730,579,000.00 | 76,442,700 | 2,302,752,70 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 99.91868 | 7.50000 | 99.89836 | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.00000 | 76.49697 | 12.00000 | 76.47248 | | | 563,552,400,000.00 | 46,962,700 | 1,079,698,10 |
| Total ES42 SPOT | | | | | | | | | 563,552,400,000.00 | 46,962,700 | 1,079,698,10 |
| Total For ES42 | | | | | | | | | 563,552,400,000.00 | 46,962,700 | 1,079,698,10 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.18266 | 8.50000 | 103.15906 | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.70887 | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.05291 | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 98.97044 | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.80382 | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.68887 | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.24211 | | | 0.00 | 0 | |
| Total FIFB15 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 FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.34195 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.35749 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.61326 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.14614 | | | | 0.00 | 0 | 100,000,00 |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| FIFC36 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.27051 | | | | 0.00 | 0 | |
| Total FIFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC36 | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.30481 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 6.39000 | 6.39000 | 6.39000 | 103.47827 | | | | 0.00 | 0 | |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.98030 | | | | 0.00 | 0 | |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 101.41206 | | | | 0.00 | 0 | |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | |
| FRB19 On 14/04/2021 Spot Bond | | | 7.33000 | 105.45247 | 7.33000 | 105.43144 | | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 101.35605 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|----------------------|----------------------|
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 101.93399 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 103.68969 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.86760 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 103.47026 | | | | 0.00 | 0 | 350,000,000 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 103.16576 | | | | 0.00 | 0 | 1,000,000,000 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.17200 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 9.12000 | 107.08908 | 9.12000 | 107.06284 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 103.25614 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 1.38500 | 169.76323 | 1.38500 | 169.74741 | | | | 1,606,600,000,000.00 | 1,160,000,000 | 9,210,000,000 |
| Total FRBI22 SPOT | | | | | | | | | | 1,606,600,000,000.00 | 1,160,000,000 | 9,210,000,000 |
| Total For FRBI22 | | | | | | | | | | 1,606,600,000,000.00 | 1,160,000,000 | 9,210,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.54500 | 2.54500 | 2.54500 | 310.69470 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.65500 | 2.65500 | 2.65500 | 147.60237 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRBI28 On 31/03/2028 Spot Bond | | | 4.11000 | 190.74192 | 4.11000 | 190.71010 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.51000 | 4.51000 | 4.51000 | 100.41277 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.21500 | 5.21500 | 5.21500 | 203.82440 | | | | 0.00 | 0 | 449,000,00 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 449,000,00 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 449,000,00 |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.80500 | 82.15344 | 5.80500 | 82.13600 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.29500 | 88.68259 | 5.29500 | 88.66490 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ02 On 28/10/2024 Spot Bond | | | 5.64000 | 5.64000 | 5.64000 | 81.53730 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ03 On 10/12/2024 Spot Bond | | | 5.70000 | 5.70000 | 5.70000 | 80.84170 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC107 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 | |
| FRC169 On 31/01/2025 Spot Bond | | | 3.99000 | 3.99000 | 3.99000 | 140.50090 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC178 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 | |
| FRC181 On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.91569 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC207 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 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 | |
| FRC210 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | |
| FRC221 On 31/01/2022 Spot Bond | | | 2.44000 | 168.19955 | 2.44000 | 168.17901 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC233 On 31/01/2022 Spot Bond | | | 3.30000 | 166.94153 | 3.30000 | 166.91724 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC251 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.45230 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC252 On 14/03/2022 Spot Bond | | | | | 0.00000 | 99.92718 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC255 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC256 On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.58770 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC265 On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.07506 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC267 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.46918 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC271 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.64023 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC277 On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 101.01365 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC272 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.24389 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC279 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.37748 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC280 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 109.19460 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC282 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.56228 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.26145 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC285 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 107.31198 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC286 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.19815 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.66632 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC290 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.70590 | | | | 0.00 | 0 | |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC293 On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.69200 | | | | 0.00 | 0 | |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | |
| FRC294 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.36489 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| FRC297 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.37113 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC299 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.59340 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC300 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.96163 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For FRC300 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| FRC302 On 11/11/2024 Spot Bond | | | | | 0.00000 | 103.01273 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC303 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.22681 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC305 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.55667 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC306 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.17230 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC308 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.99085 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For FRC308 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| FRC309 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.17219 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC310 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.35146 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC313 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.48542 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.42519 | | | | 0.00 | 0 | |
| Total FRC315 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 FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.41101 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.64888 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC317 On 20/12/2024 Spot Bond | | | | | 0.00000 | 98.90711 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC318 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.48527 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC320 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.51992 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.36643 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.94360 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.81745 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For FRC326 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| FRC326 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.95351 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.17903 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.43961 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.78682 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.20746 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 13/09/2021 Spot Bond | | | | | 0.00000 | 107.19424 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC336 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.83798 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.01450 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC338 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.65771 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.85182 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC340 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.76173 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC341 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.28861 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC342 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.22618 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC343 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.84564 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC344 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.51405 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| FRC34(On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.59735 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34(On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.85488 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34(On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.73267 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34(On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.69457 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35(On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.62949 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35(On 31/08/2023 Spot Bond | | | | | 0.00000 | 100.20426 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35(On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.22417 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For FRC352 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| FRC35(On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.70542 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC35(On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.08234 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC35(On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.70651 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC35(On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.69007 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC35(On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.59646 | | | | 0.00 | 0 | |
| Total FRC357 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 FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC357 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.36974 | | | | 0.00 | 0 | |
| Total FRC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC358 | | | | | | | | | | 0.00 | 0 | |
| FRC358 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.51712 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For FRC359 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.26226 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.22657 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 3.08000 | 3.08000 | 3.08000 | 167.23861 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 3.02000 | 3.02000 | 3.02000 | 167.32641 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 3.00000 | 3.00000 | 3.00000 | 167.35571 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.75000 | 95.25974 | 4.75000 | 95.24233 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.87500 | 106.04575 | 4.87500 | 106.02581 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.92105 | | | | 0.00 | 510,000,000 | 510,000,000 |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 510,000,000 | 510,000,000 |
| Total For FRJ022 | | | | | | | | | | 0.00 | 510,000,000 | 510,000,000 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.27923 | | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 100.89507 | | | | 0.00 | 42,520,000,000 | 11,410,000,000 |

| 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 FRJ22 SPOT | | | | | | | | | | 0.00 | 42,520,000,000 | 11,410,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 42,520,000,000 | 11,410,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.78041 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.05062 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.37915 | | | | 0.00 | 25,900,000,000 | 17,950,000,000 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 25,900,000,000 | 17,950,000,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 25,900,000,000 | 17,950,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.38331 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 104.43355 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.89797 | | | | 0.00 | 0 | 1,000,000,000 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FRS100 On 15/01/2024 Spot Bond | | | 4.48300 | 4.48300 | 4.48300 | 92.02767 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 4.79500 | 4.79500 | 4.79500 | 107.14457 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS102 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.05263 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.59597 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 31/01/2038 Spot Bond | | | 4.93500 | 105.21588 | 4.93500 | 105.19592 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS106 On 07/12/2033 Spot Bond | | | 5.06500 | 206.88581 | 5.06500 | 206.84598 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 31/01/2038 Spot Bond | | | 5.07500 | 103.30962 | 5.07500 | 103.28964 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 07/12/2033 Spot Bond | | | 5.09500 | 5.09500 | 5.09500 | 206.23732 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2025 Spot Bond | | | 3.54000 | 142.87126 | 3.54000 | 142.84956 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 123.90253 | 3.70500 | 123.88315 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 31/01/2038 Spot Bond | | | 4.87500 | 106.04575 | 4.87500 | 106.02581 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.21500 | 203.86447 | 5.21500 | 203.82440 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.26500 | 202.86927 | 5.26500 | 202.82916 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 3.07000 | 116.57696 | 3.07000 | 145.35123 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.29500 | 202.27500 | 5.29500 | 202.23483 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.07500 | 103.30962 | 5.07500 | 103.28964 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/03/2028 Spot Bond | | | 4.86000 | 182.04110 | 4.86000 | 182.00707 | | | | 0.00 | 0 | |
| Total FRS126 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 FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/01/2038 Spot Bond | | | 5.82500 | 93.77895 | 5.82500 | 93.75892 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 4.75000 | 183.28816 | 4.75000 | 183.25443 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.81000 | 182.60672 | 4.81000 | 182.57284 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.80500 | 192.49003 | 5.80500 | 192.44916 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 5.77500 | 94.38025 | 5.77500 | 94.36021 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.07500 | 5.07500 | 5.07500 | 103.28964 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.05500 | 103.57939 | 5.05500 | 103.55941 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 4.62000 | 184.77465 | 4.62000 | 184.74131 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.57500 | 196.82958 | 5.57500 | 196.78903 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 31/03/2028 Spot Bond | | | 4.75000 | 183.28816 | 4.75000 | 183.25443 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.75000 | 183.28816 | 4.75000 | 183.25443 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 5.04000 | 180.02151 | 5.04000 | 179.98698 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 3.84000 | 141.30140 | 3.84000 | 141.27879 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 2.14000 | 168.64190 | 2.14000 | 168.62269 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 5.10000 | 179.35404 | 5.10000 | 179.31936 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 5.14000 | 178.91068 | 5.14000 | 178.87588 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 3.81000 | 141.45750 | 3.81000 | 141.43496 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 4.61500 | 184.83211 | 4.61500 | 184.79877 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 5.15000 | 5.15000 | 5.15000 | 178.76520 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 06/06/2025 Spot Bond | | | | | 0.00000 | 18.00125 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS161 On 01/08/2022 Spot Bond | | | | | 0.00000 | 6.36010 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.74822 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.82465 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS174 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | |
| FRS176 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 | |
| FRS180 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.25709 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.19813 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS183 On 04/10/2021 Spot Bond | | | | | 0.00000 | 146.05383 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 16/11/2023 Spot Bond | | | | | 0.00000 | 163.18129 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 155.54133 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 160.99110 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS188 On 23/01/2024 Spot Bond | | | | | 0.00000 | 129.79765 | | | | 0.00 | 0 | |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 39.35376 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.45364 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.52089 | | | | 0.00 | 0 | |
| Total FRS199 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 FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.41149 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.18841 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 23/08/2025 Spot Bond | | | | | 0.00000 | 91.57633 | | | | 0.00 | 0 | |
| Total FRS202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS202 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 15/03/2021 Spot Bond | | | | | 0.00000 | 117.62806 | | | | 0.00 | 0 | |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.85257 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.29877 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS21 On 03/09/2021 Spot Bond | | | | | 0.00000 | 125.20426 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS21 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 | |
| FRS21 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 | |
| FRS21 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.05333 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 06/07/2022 Spot Bond | | | | | 0.00000 | 101.79022 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.22618 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.35167 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 31/07/2022 Spot Bond | | | | | 0.00000 | 101.06348 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 07/08/2025 Spot Bond | | | 100.00000 | | 0.00000 | 104.93620 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS228 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS229 | | | | | | | | | | 0.00 | 0 | |
| FRS229 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.38087 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS230 On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 19/08/2025 Spot Bond | | | | | 0.00000 | 97.83219 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS23k On 25/08/2025 Spot Bond | | | | | 0.00000 | 97.22025 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS23k On 28/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |
| FRS23k On 31/03/2032 Spot Bond | | | 10.05000 | 10.05000 | 10.05000 | 105.39671 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS23k On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS23k On 13/10/2023 Spot Bond | | | | | 0.00000 | 110.59076 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS23k On 23/10/2025 Spot Bond | | | | | 0.00000 | 102.69341 | | | | 0.00 | 0 | |
| Total FRS239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS239 | | | | | | | | | | 0.00 | 0 | |
| FRS24k On 31/03/2032 Spot Bond | | | | | 0.00000 | 105.18822 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24k On 04/12/2022 Spot Bond | | | | | 0.00000 | 100.11589 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS24k On 12/12/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24k On 09/12/2023 Spot Bond | | | | | 0.00000 | 100.02317 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24k On 29/12/2025 Spot Bond | | | | | 0.00000 | 98.23127 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24k On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.65671 | | | | 0.00 | 0 | |
| Total FRS245 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 FRS245 | | | | | | | | | | 0.00 | 0 | |
| FRS245 On 19/01/2024 Spot Bond | | | | | 0.00000 | 101.25411 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS246 On 20/01/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS247 | | | | | | | | | | 0.00 | 0 | |
| FRS247 On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS248 On 26/01/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS250 | | | | | | | | | | 0.00 | 0 | |
| FRS250 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.35750 | | | | 0.00 | 0 | |
| Total FRS251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS251 | | | | | | | | | | 0.00 | 0 | |
| FRS251 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.26020 | | | | 0.00 | 0 | |
| Total FRS252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS252 | | | | | | | | | | 0.00 | 0 | |
| FRS252 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS253 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.19767 | | | | 0.00 | 0 | |
| Total FRS254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS254 | | | | | | | | | | 0.00 | 0 | |
| FRS254 On 02/03/2024 Spot Bond | | | | | 0.00000 | 100.11187 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS255 On 04/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS256 | | | | | | | | | | 0.00 | 0 | |
| FRS256 On 07/12/2023 Spot Bond | | | 2.34500 | 2.34500 | 2.34500 | 312.27037 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 2.08500 | 314.36879 | 2.08500 | 314.33356 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|------------------|-------------------|
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.08500 | 2.08500 | 2.08500 | 314.33356 | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.38000 | 169.77071 | 1.38000 | 169.75490 | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.38000 | 169.77071 | 1.38000 | 169.75490 | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.51797 | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.77500 | 99.04582 | 4.77500 | 99.02746 | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.58500 | 68.98323 | 4.58500 | 103.06800 | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 2.96000 | 2.96000 | 2.96000 | 145.94402 | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.24000 | 3.24000 | 3.24000 | 144.44056 | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.14500 | 3.14500 | 3.14500 | 306.02667 | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 5.46000 | 5.46000 | 5.46000 | 104.43646 | | | 0.00 | 0 | 900,000,00 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 900,000,00 |
| FRX24 On 10/12/2024 Spot Bond | | | 6.37000 | 117.07489 | 6.37000 | 117.05471 | | 1,274,000,000,000.00 | 200,000,000 | 10,000,00 | |
| Total FRX24 SPOT | | | | | | | | 1,274,000,000,000.00 | 200,000,000 | 10,000,00 | |
| Total For FRX24 | | | | | | | | 1,274,000,000,000.00 | 200,000,000 | 10,000,00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|----------------------|
| FRX25 On 26/07/2025 Spot Bond | | | 6.95000 | 111.58582 | 6.95000 | 111.56477 | | | | 0.00 | 0 | 9,200,000,00 |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | 9,200,000,00 |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | 9,200,000,00 |
| FRX26 On 01/10/2026 Spot Bond | | | 7.50000 | 113.14814 | 7.50000 | 113.12526 | | | 79,966,500,000.00 | | 10,662,200 | 10,010,818,50 |
| Total FRX26 SPOT | | | | | | | | | 79,966,500,000.00 | | 10,662,200 | 10,010,818,50 |
| Total For FRX26 | | | | | | | | | 79,966,500,000.00 | | 10,662,200 | 10,010,818,50 |
| FRX27 On 07/03/2027 Spot Bond | | | 7.66000 | 112.08163 | 7.66000 | 112.05873 | | | 1,532,000,000,000.00 | | 200,000,000 | 50,000,00 |
| Total FRX27 SPOT | | | | | | | | | 1,532,000,000,000.00 | | 200,000,000 | 50,000,00 |
| Total For FRX27 | | | | | | | | | 1,532,000,000,000.00 | | 200,000,000 | 50,000,00 |
| FRX28 On 26/07/2028 Spot Bond | | | 7.93000 | 113.27013 | 7.93000 | 113.24579 | | | 0.00 | | 0 | |
| Total FRX28 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX28 | | | | | | | | | 0.00 | | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.72000 | 107.31513 | 8.72000 | 107.28984 | | | 0.00 | | 0 | 60,000,00 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | | 0 | 60,000,00 |
| Total For FRX30 | | | | | | | | | 0.00 | | 0 | 60,000,00 |
| FRX31 On 21/02/2031 Spot Bond | | | 9.08000 | 103.17679 | 9.08000 | 103.15149 | | | 0.00 | | 0 | |
| Total FRX31 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX31 | | | | | | | | | 0.00 | | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 8.79500 | 116.71040 | 8.79500 | 116.68281 | | | 0.00 | | 0 | |
| Total FRX32 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX32 | | | | | | | | | 0.00 | | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 11.05500 | 77.66969 | 11.05500 | 77.64673 | | | 0.00 | | 0 | |
| Total FRX45 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX45 | | | | | | | | | 0.00 | | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.78156 | | | 0.00 | | 0 | |
| Total FS6A2 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FS6A2 | | | | | | | | | 0.00 | | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.04033 | | | 0.00 | | 0 | |
| Total FS6A3 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FS6A3 | | | | | | | | | 0.00 | | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.22827 | | | 0.00 | | 0 | |
| Total FS6B1 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FS6B1 | | | | | | | | | 0.00 | | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.20520 | | | 0.00 | | 0 | |
| Total FS7A1 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 FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.21738 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.22476 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.22693 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 100.14395 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.07244 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.18007 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 98.35899 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.18849 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.40894 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 102.02555 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.11000 | 107.46401 | 4.11000 | 107.44608 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.70585 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.37414 | | | | 0.00 | 0 | |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.30194 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.87206 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 6.54000 | 112.53945 | 6.54000 | 112.51955 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 99.95076 | | | | 0.00 | 27,400,000,000 | 26,200,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 27,400,000,000 | 26,200,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 27,400,000,000 | 26,200,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.82204 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 9.07000 | 106.12250 | 9.07000 | 106.09664 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.72182 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.81922 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 98.87454 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.32883 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.82197 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.65721 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 96.58598 | | | | 0.00 | 0 | 10,000,00 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.12939 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 98.65027 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 97.87453 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 98.27728 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 98.17534 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.99678 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.54116 | | | | 0.00 | 0 | |
| Total GRT39 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 GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 98.93866 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.39326 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.23868 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 101.20077 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 101.13862 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.74010 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.02425 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.10264 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 101.08895 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T1 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.89147 | | | | 0.00 | 0 | |
| Total H12T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T1 | | | | | | | | | | 0.00 | 0 | |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.11734 | | | | 0.00 | 0 | |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T4 | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.53446 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 99.12765 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.41140 | | | | 0.00 | 0 | 200,000,00 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.55418 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.20380 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.06780 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 99.98513 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.06654 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.00045 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.98165 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.68500 | 309.63736 | 2.68500 | 309.59763 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 3.03500 | 3.03500 | 3.03500 | 313.18956 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|-----------------------|----------------------|
| HWAY3 On 28/08/2030 Spot Bond | | | 10.24000 | 101.05419 | 10.24000 | 101.02631 | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.08000 | 74.91648 | 5.08000 | 94.89214 | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.55500 | 85.45801 | 11.55500 | 85.43148 | | | 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 | 10.09623 | 100.00000 | 10.07363 | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.61500 | 84.62275 | 11.61500 | 84.59636 | | | 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 | 10.09526 | 100.00000 | 10.07266 | | | 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 | 100.92305 | | | 0.00 | 0 | 25,000,000,00 |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| Total For HWF11 | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.73147 | | | 0.00 | 0 | 10,000,000,00 |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For HWF12 | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.13065 | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.55000 | 148.19684 | 2.39000 | 149.06093 | | 418,765,048,125,000.00 | 164,221,587,500 | 344,630,995,10 | |
| Total I2025 SPOT | | | | | | | | 18,765,048,125,000.00 | 164,221,587,500 | 344,630,995,10 | |
| Total For I2025 | | | | | | | | 18,765,048,125,000.00 | 164,221,587,500 | 344,630,995,10 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.64000 | 106.95598 | 3.64000 | 106.93948 | | 256,172,945,756,000.00 | 70,377,182,900 | 196,903,351,20 | |
| Total I2029 SPOT | | | | | | | | 16,172,945,756,000.00 | 70,377,182,900 | 196,903,351,20 | |
| Total For I2029 | | | | | | | | 16,172,945,756,000.00 | 70,377,182,900 | 196,903,351,20 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.25000 | 100.29958 | 4.25000 | 100.28260 | | 77,373,622,350,000.00 | 18,205,558,200 | 149,045,284,40 | |
| Total I2033 SPOT | | | | | | | | 17,373,622,350,000.00 | 18,205,558,200 | 149,045,284,40 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total For I2033 | | | | | | | | | 7,373,622,350,000.00 | 18,205,558,200 | 149,045,284,40 |
| I2038 On 31/01/2038 Spot Bond | | | 4.26500 | 114.94317 | 4.17500 | 116.31029 | | | 242,322,438,607,500.00 | 56,816,515,500 | 454,992,140,80 |
| Total I2038 SPOT | | | | | | | | | 12,322,438,607,500.00 | 56,816,515,500 | 454,992,140,80 |
| Total For I2038 | | | | | | | | | 12,322,438,607,500.00 | 56,816,515,500 | 454,992,140,80 |
| I2046 On 31/03/2046 Spot Bond | | | 4.28500 | 105.06040 | 4.28500 | 105.04238 | | | 290,249,406,178,000.00 | 67,736,150,800 | 703,272,982,00 |
| Total I2046 SPOT | | | | | | | | | 10,249,406,178,000.00 | 67,736,150,800 | 703,272,982,00 |
| Total For I2046 | | | | | | | | | 10,249,406,178,000.00 | 67,736,150,800 | 703,272,982,00 |
| I2050 On 31/12/2050 Spot Bond | | | 4.44500 | 103.33005 | 4.29500 | 106.23516 | | | 441,554,792,784,000.00 | 99,337,411,200 | 390,161,968,30 |
| Total I2050 SPOT | | | | | | | | | 11,554,792,784,000.00 | 99,337,411,200 | 390,161,968,30 |
| Total For I2050 | | | | | | | | | 11,554,792,784,000.00 | 99,337,411,200 | 390,161,968,30 |
| IBL101 On 24/05/2022 Spot Bond | | | 6.37500 | 6.37500 | 6.37500 | 105.73003 | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.95283 | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.80500 | 308.70172 | 2.80500 | 308.66111 | | | 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 | 8.12000 | | | 0.00 | 0 | |
| Total IBL110 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL110 | | | | | | | | | 0.00 | 0 | |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.22006 | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.37387 | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.23003 | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.31260 | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.88568 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.32735 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.81240 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.24312 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.77973 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.39385 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.22834 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.70245 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For IBL134 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.24244 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.22732 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.38179 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.32760 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.21933 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.21822 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 99.98825 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.19388 | | | | 0.00 | 6,392,000,000 | 1,598,000,000 |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 6,392,000,000 | 1,598,000,000 |
| Total For IBL145 | | | | | | | | | | 0.00 | 6,392,000,000 | 1,598,000,000 |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 101.01456 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.16633 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.17336 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 95.43125 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.25255 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL155 On 19/01/2022 Spot Bond | | | | | 0.00000 | 100.61397 | | | | 0.00 | 0 | |
| Total IBL155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL155 | | | | | | | | | | 0.00 | 0 | |
| IBL156 On 21/01/2022 Spot Bond | | | | | 0.00000 | 100.58999 | | | | 0.00 | 0 | |
| Total IBL156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL156 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.60954 | | | | 0.00 | 0 | |
| Total IBL157 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 IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL158 On 24/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL158 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 100.40373 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.44938 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.38184 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 1.46000 | 1.46000 | 1.46000 | 169.63516 | | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 7.02000 | 109.07250 | 7.02000 | 109.05171 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.71139 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.78000 | 169.17513 | 1.78000 | 169.15752 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 5.45000 | 110.30087 | 5.45000 | 110.28449 | | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.39331 | | | | 0.00 | 0 | 920,000,00 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 920,000,00 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 920,000,00 |
| IBL88 On 20/05/2021 Spot Bond | | | 5.26000 | 104.10977 | 5.26000 | 104.09493 | | | | 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 | 88.23770 | 100.00000 | 88.03532 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.19613 | | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 100.50124 | | | | 0.00 | 0 | 1,200,000,00 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.18237 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.32000 | 106.65245 | 8.32000 | 106.62843 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.07000 | 110.75133 | 10.07000 | 110.95412 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.02381 | | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.89000 | 111.25894 | 8.89000 | 111.23235 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.60297 | | | | 0.00 | 0 | |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.55493 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.36210 | | | | 0.00 | 0 | |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.12272 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.79439 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.44909 | | | | 0.00 | 30,000,000,000 | 30,000,000,000 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 30,000,000,000 | 30,000,000,000 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 30,000,000,000 | 30,000,000,000 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 99.97464 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 98.35180 | | | | 0.00 | 0 | 100,000,000 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 99.89807 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 98.24075 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.71759 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.23309 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.77000 | 105.19911 | 7.77000 | 105.17708 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 6.11500 | 103.79129 | 6.11500 | 103.77400 | | | | 0.00 | 0 | |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 60.01181 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.28960 | | | | 0.00 | 0 | |
| Total ING375 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 ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.46352 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 95.91917 | | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.39333 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.89949 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 101.10162 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 400,000,000,000,000.00 | 94,000,000,000 | 72,600,000,00 | |
| Total INLV07 SPOT | | | | | | | | | 10,000,000,000,000.00 | 94,000,000,000 | 72,600,000,00 | |
| Total For INLV07 | | | | | | | | | 10,000,000,000,000.00 | 94,000,000,000 | 72,600,000,00 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.25856 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 101.14672 | | | | 0.00 | 0 | |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.16805 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.84328 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 99.92982 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.49389 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.79718 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.43458 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.44222 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.04013 | | | | 0.00 | 0 | 42,176,70 |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | 42,176,70 |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | 42,176,70 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.41519 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.98246 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 99.97217 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFC33 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.34455 | | | | 0.00 | 0 | |
| Total IPFC33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC33 | | | | | | | | | | 0.00 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.29469 | 2.75000 | 100.28712 | | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.51000 | 174.86884 | 5.51000 | 174.83310 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 104.52361 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.88607 | | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.66861 | | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.88000 | 3.88000 | 3.88000 | 166.07464 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 103.09683 | | | | 0.00 | 0 | 1,117,000,00 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 1,117,000,00 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 1,117,000,00 |
| IV041 On 29/09/2021 Spot Bond | | | 8.39000 | 107.26369 | 8.39000 | 107.23933 | | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 102.09501 | | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 8.39500 | 8.39500 | 8.39500 | 106.46414 | | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.79915 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 2.38000 | 168.28787 | 2.38000 | 168.26760 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 103.38441 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 103.12831 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.41000 | 175.95074 | 5.41000 | 175.91526 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.05298 | | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 11.56000 | 100.38301 | 11.56000 | 100.35253 | | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 6.87500 | 105.57773 | 6.87500 | 105.55812 | | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.16465 | | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.19374 | | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.17435 | | | | 0.00 | 0 | |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.50782 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 6.52500 | 103.60702 | 6.52500 | 103.58872 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 99.92370 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.39911 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.77387 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.59724 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.15090 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.02655 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.10514 | | | | 0.00 | 0 | 1,300,000,00 |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.61290 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 100.68896 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 101.11815 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.33137 | | | | 0.00 | 0 | |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.29499 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 99.90286 | | | | 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.66765 | | | | 0.00 | 0 | 2,540,000,00 |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | 2,540,000,00 |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | 2,540,000,00 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.99122 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.89776 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.18474 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 101.01107 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.86910 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.02527 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.99980 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.94651 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC179 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.82076 | | | | 0.00 | 0 | |
| Total IVC179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC179 | | | | | | | | | | 0.00 | 0 | |
| IVC180 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.82076 | | | | 0.00 | 0 | |
| Total IVC180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC180 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.37755 | | | | 0.00 | 0 | |
| Total IVC181 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 IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.39391 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/09/2021 Spot Bond | | | | | 0.00000 | 101.42390 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.28225 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC185 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.95451 | | | | 0.00 | 0 | |
| Total IVC185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC185 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 101.60983 | 7.40000 | 101.58954 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC187 On 27/11/2021 Spot Bond | | | | | 0.00000 | 100.13720 | | | | 0.00 | 0 | |
| Total IVC187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC187 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.13657 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC189 On 17/02/2022 Spot Bond | | | | | 0.00000 | 100.33439 | | | | 0.00 | 0 | |
| Total IVC189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC189 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2021 Spot Bond | | | | | 0.00000 | 99.93042 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVZ033 On 11/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.93511 | | | | 0.00 | 0 | |
| Total IVZ033 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ033 | | | | | | | | | | 0.00 | 0 | |
| IVZ034 On 18/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.85951 | | | | 0.00 | 0 | |
| Total IVZ034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ034 | | | | | | | | | | 0.00 | 0 | |
| IVZ035 On 25/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.78403 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|----------------------|----------------------|------------|
| Total IVZ035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ035 | | | | | | | | | | 0.00 | 0 | |
| IVZ036 On 01/04/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.70866 | | | | 0.00 | 0 | |
| Total IVZ036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ036 | | | | | | | | | | 0.00 | 0 | |
| IVZ037 On 08/04/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.62416 | | | | 0.00 | 0 | |
| Total IVZ037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ037 | | | | | | | | | | 0.00 | 0 | |
| IVZ038 On 22/04/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.47022 | | | | 0.00 | 0 | |
| Total IVZ038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ038 | | | | | | | | | | 0.00 | 0 | |
| IVZ039 On 29/04/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.39343 | | | 9,720,000,000.00 | 2,400,000,000 | 1,200,000,000 | |
| Total IVZ039 SPOT | | | | | | | | | 9,720,000,000.00 | 2,400,000,000 | 1,200,000,000 | |
| Total For IVZ039 | | | | | | | | | 9,720,000,000.00 | 2,400,000,000 | 1,200,000,000 | |
| IVZ040 On 06/05/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.31676 | | | 0.00 | 0 | 0 | |
| Total IVZ040 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVZ040 | | | | | | | | | 0.00 | 0 | 0 | |
| IVZ041 On 13/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.23089 | | | 0.00 | 0 | 0 | |
| Total IVZ041 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVZ041 | | | | | | | | | 0.00 | 0 | 0 | |
| IVZ042 On 20/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.15353 | | | 0.00 | 0 | 0 | |
| Total IVZ042 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVZ042 | | | | | | | | | 0.00 | 0 | 0 | |
| IVZ043 On 27/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.07628 | | | 0.00 | 0 | 0 | |
| Total IVZ043 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVZ043 | | | | | | | | | 0.00 | 0 | 0 | |
| IVZ044 On 03/06/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 98.99916 | | | 0.00 | 0 | 0 | |
| Total IVZ044 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVZ044 | | | | | | | | | 0.00 | 0 | 0 | |
| IVZ045 On 08/06/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 98.94414 | | | 0.00 | 0 | 0 | |
| Total IVZ045 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVZ045 | | | | | | | | | 0.00 | 0 | 0 | |
| IVZ046 On 10/06/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 98.92216 | | | 0.00 | 0 | 0 | |
| Total IVZ046 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVZ046 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 99.76552 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.22990 | | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 6.36000 | 106.14522 | 6.36000 | 106.12696 | | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 99.44367 | | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 99.18933 | | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.72980 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 97.14712 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP016 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.25255 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.79789 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.69163 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.86000 | 127.77148 | 8.86000 | 127.74088 | | | | 0.00 | 0 | |
| Total KW01 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 KW01 | | | | | | | | | | 0.00 | 0 | |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 97.68774 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 95.54637 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 7.34000 | 105.92639 | 7.34000 | 105.90542 | | | | 0.00 | 0 | |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 94.39984 | | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 9.36000 | 107.05697 | 9.36000 | 107.03007 | | | | 0.00 | 0 | |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.78882 | | | | 0.00 | 0 | |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 95.86311 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.31000 | 95.18609 | 12.31000 | 95.15469 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 10.41000 | 101.11959 | 10.41000 | 101.09140 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 95.97076 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 91.98329 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.46869 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 99.55305 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 95.47554 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 95.02981 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 85.16220 | | | | 0.00 | 0 | |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 100.89657 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.87000 | 109.28273 | 6.87000 | 109.26246 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 102.22999 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.14802 | | | | 0.00 | 0 | 100,000,00 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.25538 | | | | 0.00 | 0 | 100,000,00 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 100.23581 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 100.01568 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.60749 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LHL30 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.41729 | | | | 0.00 | 0 | |
| Total LHL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL30 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.77928 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For LOM02 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.27340 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.28050 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For LOM04 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.74842 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.23994 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.24645 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.32832 | | | | 0.00 | 0 | |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.53464 | | | | 0.00 | 0 | |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.30024 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.40845 | | | | 0.00 | 0 | |
| Total MBF065 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 MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.08059 | | | | 0.00 | 0 | |
| Total MBF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF066 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.25322 | | | | 0.00 | 0 | |
| Total MBF067 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF067 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.27319 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.38422 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.20950 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.74565 | | | | 0.00 | 0 | |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.64752 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.56689 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 101.17655 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.16562 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.48189 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.16334 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.93284 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.95253 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.60565 | | | | 0.00 | 0 | 10,000,00 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.08963 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 17/03/2021 Spot Bond | | | 5.68500 | 99.90664 | 5.68500 | 99.89109 | | | | 0.00 | 0 | |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 7.80000 | 7.80000 | 7.80000 | 113.69444 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 6.16000 | 107.12066 | 6.16000 | 107.10272 | | | | 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 | 102.37364 | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 99.41946 | | | | 0.00 | 40,000,000 | 120,000,00 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 120,000,00 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 40,000,000 | 120,000,00 |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 99.76614 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 8.42000 | 106.20054 | 8.42000 | 106.17647 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 100.34445 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 8.67000 | 96.40623 | 8.67000 | 96.17829 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 100.87851 | | | | 0.00 | 0 | 18,700,00 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 18,700,00 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 18,700,00 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.74889 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.91867 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.00195 | | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.53048 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 98.14840 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.40489 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.42004 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.87026 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 99.01056 | | | | 0.00 | 0 | |
| Total MTN17 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 MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 98.64023 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.02735 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 99.80406 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 102.59971 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.67843 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.37000 | 100.52743 | 8.37000 | 100.50466 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.73270 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.42726 | | | | 0.00 | 0 | |
| Total MTNC22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC22 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MTNC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC23 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.24901 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.24901 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.26635 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.26628 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/03/2026 Spot Bond | | | | | 0.00000 | 101.92583 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.73217 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.24791 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.61515 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 105.59212 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.08146 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.39899 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.66891 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.91714 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 6.38000 | 105.50860 | 6.38000 | 105.49030 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NAM03 On 01/08/2023 Spot Bond | | | 6.96000 | 107.77353 | 6.96000 | 107.75317 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.30000 | 106.12692 | 9.30000 | 106.10028 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.66796 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.69598 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.56527 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.81696 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.59931 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 6.26000 | 104.54655 | 6.26000 | 104.52865 | | | | 0.00 | 0 | |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 104.47521 | 9.38000 | 104.44842 | | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 6.52500 | 113.31012 | 6.52500 | 113.29004 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK14 On 25/06/2021 Spot Bond | | | 5.41000 | 103.02633 | 5.41000 | 103.01129 | | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 5.82500 | 103.29806 | 5.82500 | 103.28168 | | | | 0.00 | 0 | |
| Total NBK15A 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 NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.67000 | 110.12393 | 6.67000 | 110.10397 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 7.19000 | 115.45232 | 7.19000 | 115.42991 | | | | 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 | | | 6.35500 | 106.44403 | 6.35500 | 106.42572 | | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 7.18000 | 116.47787 | 7.18000 | 116.45529 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK20 On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.07379 | | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | |
| NBK21 On 21/07/2027 Spot Bond | | | 8.22000 | 113.17838 | 8.22000 | 113.15320 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22 On 19/11/2022 Spot Bond | | | 5.45000 | 110.46579 | 5.45000 | 110.44939 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23 On 19/11/2025 Spot Bond | | | 6.90500 | 118.21302 | 6.90500 | 118.19086 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24 On 19/11/2027 Spot Bond | | | 7.94500 | 118.64642 | 7.94500 | 118.62088 | | | | 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 | 100.39415 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25 On 17/02/2023 Spot Bond | | | 5.93500 | 5.93500 | 5.93500 | 109.15821 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25 On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.47646 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 29.42970 | 100.00000 | 29.36385 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26 On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.66021 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 8.13000 | 116.23742 | 8.13000 | 116.21183 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 5.85500 | 110.18206 | 5.85500 | 110.16450 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 7.29000 | 115.21906 | 7.29000 | 115.19627 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 6.31000 | 109.22124 | 6.31000 | 109.20249 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 5.98500 | 111.47285 | 5.98500 | 111.45469 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.94836 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK34 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.51060 | | | | 0.00 | 0 | |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.13038 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 101.96466 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 100.96462 | | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 10.09500 | 10.09500 | 10.09500 | 70.49349 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.80082 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.64271 | | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.94760 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.32022 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.36831 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.78215 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.46915 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.85062 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.46395 | | | | 0.00 | 0 | 2,500,000,00 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.64534 | | | | 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 | 100.76715 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.97804 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.24029 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.65516 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.50841 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.60950 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.90875 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.56021 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.64956 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.19323 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.80915 | | | | 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 | | | 9.26500 | 103.34931 | 9.26500 | 103.32346 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.81090 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.30000 | 102.82149 | 9.30000 | 102.79568 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.80915 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 99.80623 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 99.80273 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.56573 | | | | 0.00 | 0 | |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 102.08940 | | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 100.73022 | | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.91616 | | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.21705 | | | | 0.00 | 0 | |
| Total NGL01G 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 NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 102.15798 | | | | 0.00 | 0 | 100,000,00 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.42016 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.21095 | | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.42169 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.27619 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 100.68814 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.91021 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 105.52640 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 103.74343 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 104.32725 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 104.81829 | | | | 0.00 | 0 | 129,500,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 129,500,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 129,500,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.99265 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-----------------------|
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 104.04726 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 102.15402 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 153,700,000,00 |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | 153,700,000,00 |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | 153,700,000,00 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 104.35694 | 13.50000 | 104.31922 | | | | 0.00 | 0 | |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 100.89794 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For NHM006 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.04243 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.88065 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.28911 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.80158 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.41366 | | | | 0.00 | 0 | |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 99.90956 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 100.59156 | | | | 0.00 | 0 | 10,000,000,00 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 101.25755 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 100.24894 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 100.26795 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.26500 | 5.26500 | 5.26500 | 202.82916 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 4.12000 | 4.12000 | 4.12000 | 190.59097 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.14500 | 3.14500 | 3.14500 | 144.94864 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.94000 | 3.94000 | 3.94000 | 104.63627 | | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 4.92500 | 4.92500 | 4.92500 | 105.33370 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.25000 | 3.25000 | 3.25000 | 144.38720 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| Total For NILB12 | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 3.64000 | 3.64000 | 3.64000 | 142.32373 | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 3.76500 | 3.76500 | 3.76500 | 194.87362 | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 3.91000 | 193.14232 | 3.91000 | 193.11116 | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.04000 | 103.78227 | 5.04000 | 103.76230 | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | 0.00 | 0 | |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.99946 | | | 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 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 102.46873 | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.35150 | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 98.09489 | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 130.69000 | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 100.78758 | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 100.94726 | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.21961 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.23434 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 99.67835 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.52168 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 125.28843 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 100.13729 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.25329 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 100.68090 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 140.81147 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.42613 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 140.60596 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 140.96196 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.97160 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 129.62860 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 98.27213 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 95.93805 | | | | 0.00 | 0 | |
| Total NN056 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN056 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 93.91647 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 98.23637 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 99.97001 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 12/06/2025 Spot Bond | | | | | 0.00000 | 94.17060 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 108.60000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 106.87000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 15/07/2025 Spot Bond | | | | | 0.00000 | 110.45000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 07/07/2025 Spot Bond | | | | | 0.00000 | 109.14000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 21/09/2023 Spot Bond | | | | | 0.00000 | 106.91617 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.51816 | | | | 0.00 | 0 | |
| Total NNF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF018 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.51763 | | | | 0.00 | 0 | |
| Total NNF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF019 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 107.29877 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.48710 | | | | 0.00 | 0 | |
| Total NNF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF020 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 18/11/2021 Spot Bond | | | | | 0.00000 | 100.27389 | | | | 0.00 | 0 | |
| Total NNF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF021 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.01230 | | | | 0.00 | 0 | |
| Total NNF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF022 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 14/07/2021 Spot Bond | | | | | 0.00000 | 100.70570 | | | | 0.00 | 0 | |
| Total NNF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF023 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.38667 | | | | 0.00 | 0 | |
| Total NNF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF024 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 17/02/2026 Spot Bond | | | | | 0.00000 | 88.55262 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.25585 | | | | 0.00 | 0 | |
| Total NNF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF026 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 09/06/2021 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 NNF027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF027 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 107.29877 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 124.12117 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 105.21647 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.16924 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 84.58049 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.24644 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.24695 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.23164 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.18217 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.99463 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.26431 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.25338 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.20155 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.07416 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.20800 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 7.03000 | 112.35780 | 7.03000 | 112.33635 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 2.93500 | 196.08575 | 2.93500 | 196.05926 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 9.54000 | 117.93927 | 9.54000 | 117.90907 | | | | 0.00 | 0 | |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 15.50843 | 100.00000 | 15.47391 | | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.54051 | | | | 0.00 | 0 | 13,700,00 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | 13,700,00 |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | 13,700,00 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.37538 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.04002 | | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.34249 | | | | 0.00 | 0 | |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.65007 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 99.97438 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 99.97392 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.03657 | | | | 0.00 | 0 | |
| Total NTC29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC29 | | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 101.22523 | | | | 0.00 | 0 | 19,000,000,00 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 0 | 19,000,000,00 |
| Total For NTC32 | | | | | | | | | | 0.00 | 0 | 19,000,000,00 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.87250 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 6.20000 | 103.79589 | 6.20000 | 103.77838 | | | | 0.00 | 0 | |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 7.48000 | 111.64343 | 7.48000 | 111.62079 | | | | 0.00 | 0 | 1,530,000,00 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,530,000,00 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,530,000,00 |
| OML09 On 14/09/2022 Spot Bond | | | 6.39000 | 106.29925 | 6.39000 | 106.28079 | | | | 0.00 | 0 | |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | |
| OML10 On 14/09/2025 Spot Bond | | | 7.80500 | 113.16604 | 7.80500 | 113.14212 | | | | 0.00 | 0 | 910,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 910,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 910,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 98.61937 | | | | 0.00 | 0 | 100,000,00 |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.48257 | | | | 0.00 | 0 | 25,000,00 |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,00 |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | 25,000,00 |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.00940 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.18497 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.88647 | | | | 0.00 | 0 | 200,000,00 |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.44186 | | | | 0.00 | 0 | |
| Total PMM54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 100.17847 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.24642 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.27675 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.28108 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|------------|
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.28541 | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.75000 | 114.90279 | 7.52000 | 116.02460 | | 706,895,031,525,000.00 | 2,026,696,133,100 | 2,936,334,318,100 | |
| Total R186 SPOT | | | | | | | | 16,895,031,525,000.00 | 026,696,133,100 | 336,334,318,100 | |
| Total For R186 | | | | | | | | 16,895,031,525,000.00 | 026,696,133,100 | 336,334,318,100 | |
| R197 On 07/12/2023 Spot Bond | | | 1.80000 | 316.64766 | 1.73500 | 317.13773 | | 32,377,799,520,000.00 | 17,987,666,400 | 174,945,665,200 | |
| Total R197 SPOT | | | | | | | | 12,377,799,520,000.00 | 17,987,666,400 | 174,945,665,200 | |
| Total For R197 | | | | | | | | 12,377,799,520,000.00 | 17,987,666,400 | 174,945,665,200 | |
| R202 On 07/12/2033 Spot Bond | | | 4.37000 | 221.61365 | 4.26500 | 223.90907 | | 647,094,933,012,000.00 | 605,742,547,600 | 95,346,085,200 | |
| Total R202 SPOT | | | | | | | | 17,094,933,012,000.00 | 605,742,547,600 | 95,346,085,200 | |
| Total For R202 | | | | | | | | 17,094,933,012,000.00 | 605,742,547,600 | 95,346,085,200 | |
| R2023 On 28/02/2023 Spot Bond | | | 5.48500 | 104.40440 | 5.36000 | 104.62641 | | 320,520,488,548,000.00 | 1,152,328,256,800 | 388,839,365,200 | |
| Total R2023 SPOT | | | | | | | | 10,520,488,548,000.00 | 152,328,256,800 | 388,839,365,200 | |
| Total For R2023 | | | | | | | | 10,520,488,548,000.00 | 152,328,256,800 | 388,839,365,200 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.24000 | 93.43727 | 9.24000 | 93.41396 | | 343,267,613,292,000.00 | 1,335,851,473,300 | 432,272,172,200 | |
| Total R2030 SPOT | | | | | | | | 13,267,613,292,000.00 | 335,851,473,300 | 432,272,172,200 | |
| Total For R2030 | | | | | | | | 13,267,613,292,000.00 | 335,851,473,300 | 432,272,172,200 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.93500 | 92.50808 | 9.93500 | 92.48344 | | 063,014,174,878,500.00 | 1,012,885,171,100 | 1,010,750,056,000 | |
| Total R2032 SPOT | | | | | | | | 13,014,174,878,500.00 | 012,885,171,100 | 010,750,056,000 | |
| Total For R2032 | | | | | | | | 13,014,174,878,500.00 | 012,885,171,100 | 010,750,056,000 | |
| R2035 On 28/02/2035 Spot Bond | | | 10.57500 | 87.99353 | 10.57500 | 87.96889 | | 544,422,657,910,000.00 | 524,295,286,800 | 461,702,783,100 | |
| Total R2035 SPOT | | | | | | | | 14,422,657,910,000.00 | 524,295,286,800 | 461,702,783,100 | |
| Total For R2035 | | | | | | | | 14,422,657,910,000.00 | 524,295,286,800 | 461,702,783,100 | |
| R2037 On 31/01/2037 Spot Bond | | | 10.81000 | 83.53791 | 10.81000 | 83.51362 | | 239,158,901,498,000.00 | 577,165,485,800 | 642,446,102,000 | |
| Total R2037 SPOT | | | | | | | | 19,158,901,498,000.00 | 577,165,485,800 | 642,446,102,000 | |
| Total For R2037 | | | | | | | | 19,158,901,498,000.00 | 577,165,485,800 | 642,446,102,000 | |
| R2040 On 31/01/2040 Spot Bond | | | 10.91500 | 85.76083 | 10.91500 | 85.73566 | | 443,757,886,867,000.00 | 681,975,069,800 | 293,229,473,500 | |
| Total R2040 SPOT | | | | | | | | 13,757,886,867,000.00 | 681,975,069,800 | 293,229,473,500 | |
| Total For R2040 | | | | | | | | 13,757,886,867,000.00 | 681,975,069,800 | 293,229,473,500 | |
| R2044 On 31/01/2044 Spot Bond | | | 11.00500 | 82.19622 | 11.00500 | 82.17190 | | 526,544,513,911,500.00 | 138,713,722,300 | 341,754,387,500 | |
| Total R2044 SPOT | | | | | | | | 26,544,513,911,500.00 | 138,713,722,300 | 341,754,387,500 | |
| Total For R2044 | | | | | | | | 26,544,513,911,500.00 | 138,713,722,300 | 341,754,387,500 | |
| R2048 On 28/02/2048 Spot Bond | | | 10.93000 | 81.44070 | 10.93000 | 81.41716 | | 380,585,398,175,000.00 | 2,139,120,347,500 | 1,177,474,227,300 | |
| Total R2048 SPOT | | | | | | | | 10,585,398,175,000.00 | 139,120,347,500 | 177,474,227,300 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For R2048 | | | | | | | | | 10,585,398,175,000.00 | 139,120,347,500 | 177,474,227,30 |
| R208 On 31/03/2021 Spot Bond | | | 3.55000 | 103.17430 | 3.55000 | 103.16429 | | | 0.00 | 0 | 665,100,000,00 |
| Total R208 SPOT | | | | | | | | | 0.00 | 0 | 665,100,000,00 |
| Total For R208 | | | | | | | | | 0.00 | 0 | 665,100,000,00 |
| R209 On 31/03/2036 Spot Bond | | | 10.78000 | 69.40077 | 10.50500 | 70.92062 | | | 763,680,061,756,000.00 | 441,899,820,200 | 767,694,158,40 |
| Total R209 SPOT | | | | | | | | | 13,680,061,756,000.00 | 441,899,820,200 | 767,694,158,40 |
| Total For R209 | | | | | | | | | 13,680,061,756,000.00 | 441,899,820,200 | 767,694,158,40 |
| R210 On 31/03/2028 Spot Bond | | | 3.50000 | 198.17244 | 3.41000 | 199.26715 | | | 298,383,763,300,000.00 | 85,252,503,800 | 127,682,432,70 |
| Total R210 SPOT | | | | | | | | | 18,383,763,300,000.00 | 85,252,503,800 | 127,682,432,70 |
| Total For R210 | | | | | | | | | 18,383,763,300,000.00 | 85,252,503,800 | 127,682,432,70 |
| R212 On 31/01/2022 Spot Bond | | | 1.13000 | 170.14462 | 1.13000 | 170.12995 | | | 2,285,546,362,000.00 | 2,022,607,400 | 72,088,021,40 |
| Total R212 SPOT | | | | | | | | | 2,285,546,362,000.00 | 2,022,607,400 | 72,088,021,40 |
| Total For R212 | | | | | | | | | 2,285,546,362,000.00 | 2,022,607,400 | 72,088,021,40 |
| R213 On 28/02/2031 Spot Bond | | | 9.81500 | 82.55716 | 9.57000 | 83.90292 | | | 763,156,270,725,500.00 | 281,523,817,700 | 479,894,062,80 |
| Total R213 SPOT | | | | | | | | | 13,156,270,725,500.00 | 281,523,817,700 | 479,894,062,80 |
| Total For R213 | | | | | | | | | 13,156,270,725,500.00 | 281,523,817,700 | 479,894,062,80 |
| R214 On 28/02/2041 Spot Bond | | | 10.88000 | 64.78508 | 10.88000 | 64.76643 | | | 240,399,055,104,000.00 | 205,919,030,800 | 655,519,549,20 |
| Total R214 SPOT | | | | | | | | | 10,399,055,104,000.00 | 205,919,030,800 | 655,519,549,20 |
| Total For R214 | | | | | | | | | 10,399,055,104,000.00 | 205,919,030,800 | 655,519,549,20 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.44643 | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.12255 | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.96938 | | | 0.00 | 0 | 17,500,00 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | 17,500,00 |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | 17,500,00 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 98.92367 | | | 0.00 | 0 | 1,000,000,00 |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.97390 | | | 0.00 | 0 | |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 98.47909 | | | 0.00 | 0 | 100,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.25703 | | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 99.57056 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 98.10435 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 96.95391 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.97364 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.11475 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.16804 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 101.04247 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 97.69462 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 97.50720 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.30010 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 99.98570 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.35935 | | | | 0.00 | 0 | |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/03/2021 Spot Bond | | | | | 0.00000 | 101.18749 | | | | 0.00 | 0 | |
| Total RED141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED141 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/03/2021 Spot Bond | | | | | 0.00000 | 101.00956 | | | | 0.00 | 0 | |
| Total RED142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED142 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 100.69094 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2021 Spot Bond | | | | | 0.00000 | 100.04775 | | | | 0.00 | 0 | |
| Total RED161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED161 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 101.84847 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 101.92147 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.06785 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.51834 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 102.20538 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.42365 | | | | 0.00 | 0 | |
| Total RED704 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 RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.61025 | | | | 0.00 | 0 | 180,000,00 |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.29374 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.83267 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 98.75699 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.80588 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.75071 | | | | 0.00 | 0 | 15,000,00 |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,00 |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | 15,000,00 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | |
| RW21 On 21/04/2021 Spot Bond | | | 5.73500 | 104.31301 | 5.73500 | 104.29673 | | | | 0.00 | 0 | |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 7.01000 | 108.51271 | 7.01000 | 108.49217 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.44000 | 96.49051 | 11.44000 | 96.46103 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.61000 | 110.16749 | 5.61000 | 110.15065 | | | | 0.00 | 0 | 1,700,000,00 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 1,700,000,00 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 1,700,000,00 |
| SBK24 On 19/10/2025 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 SBK24/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | | 0.00 | 0 | |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 101.12244 | | | | 0.00 | 0 | |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | |
| SBK26 On 25/04/2021 Spot Bond | | | 6.43000 | 105.29033 | 6.43000 | 105.27192 | | | | 0.00 | 0 | |
| Total SBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK26 | | | | | | | | | | 0.00 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.52462 | | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.52998 | | | | 0.00 | 0 | |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | |
| SBS19 On 23/06/2021 Spot Bond | | | 5.15000 | 103.57021 | 5.15000 | 103.55581 | | | | 0.00 | 0 | |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 7.20000 | 115.34235 | 7.20000 | 115.31982 | | | | 0.00 | 0 | 2,038,593,50 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 2,038,593,50 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 2,038,593,50 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.50680 | | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 5.99000 | 111.56050 | 5.99000 | 111.54231 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 7.29500 | 106.24646 | 7.29500 | 106.22543 | | | | 0.00 | 0 | 1,488,594,50 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 1,488,594,50 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 1,488,594,50 |
| SBS31 On 12/06/2027 Spot Bond | | | 7.66500 | 112.75031 | 7.66500 | 112.72701 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 6.39000 | 111.31787 | 6.39000 | 111.29853 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| SBS38 On 29/01/2025 Spot Bond | | | 6.77500 | 108.81213 | 6.77500 | 108.79210 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.69000 | 107.30779 | 8.69000 | 107.28258 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.49000 | 105.45271 | 4.49000 | 105.43977 | | | | 0.00 | 0 | |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 5.26000 | 110.72429 | 5.26000 | 110.70842 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 6.95000 | 117.98371 | 6.95000 | 117.96145 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.80500 | 118.98428 | 7.80500 | 118.95911 | | | | 0.00 | 0 | 1,537,947,30 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 1,537,947,30 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 1,537,947,30 |
| SBS46 On 15/02/2023 Spot Bond | | | 5.40000 | 110.21645 | 5.40000 | 110.20024 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.86582 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.23350 | | | | 0.00 | 677,000,000 | 1,113,500,00 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 677,000,000 | 1,113,500,00 |
| Total For SBS49 | | | | | | | | | | 0.00 | 677,000,000 | 1,113,500,00 |
| SBS50 On 31/01/2022 Spot Bond | | | 4.71000 | 105.10834 | 4.71000 | 105.09483 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 6.05500 | 6.05500 | 6.05500 | 110.75817 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 104.26750 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.96579 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 100.89120 | | | | 0.00 | 0 | |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | |
| SBS56 On 12/06/2022 Spot Bond | | | 4.97500 | 106.95513 | 4.97500 | 106.94069 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.74551 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.25649 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.37247 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.15570 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.15415 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 102.21186 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.00321 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.39032 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 102.01688 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.50267 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.12034 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.15500 | 313.81218 | 2.15500 | 313.77643 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.31500 | 5.31500 | 5.31500 | 201.83979 | | | | 0.00 | 0 | 1,320,000,00 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 1,320,000,00 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 1,320,000,00 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 104.83846 | | | | 0.00 | 1,800,000,000 | 1,000,000,00 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 1,800,000,000 | 1,000,000,00 |
| Total For SBT101 | | | | | | | | | | 0.00 | 1,800,000,000 | 1,000,000,00 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.46548 | | | | 0.00 | 200,000,000 | 200,000,00 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |
| Total For SBT102 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.79410 | | | | 0.00 | 0 | 100,000,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 104.99003 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.49855 | | | | 0.00 | 200,000,000 | 115,000,00 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 115,000,00 |
| Total For SBT201 | | | | | | | | | | 0.00 | 200,000,000 | 115,000,00 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 100.24130 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 7.46000 | 109.90696 | 7.46000 | 109.88485 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.85524 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.52049 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 106.39857 | | | | 0.00 | 0 | 325,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | 325,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | 325,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 100.27660 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.45977 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 99.99738 | | | | 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 | |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.66747 | | | | 0.00 | 0 | 450,000,00 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.36248 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.34815 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.53830 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.36062 | | | | 0.00 | 0 | |
| Total SLRA6 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 SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.37806 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.38245 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.35132 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.38245 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.43536 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.41983 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.65050 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.39491 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.09446 | | | | 0.00 | 0 | |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 7.16000 | 113.63048 | 7.16000 | 113.60852 | | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.67470 | | | | 0.00 | 0 | |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 100.14168 | | | | 0.00 | 0 | 100,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 99.14306 | | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.35279 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.82426 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.22999 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.23815 | | | | 0.00 | 0 | 1,220,000,00 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.16651 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.93044 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 99.98084 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.18522 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.89360 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.88005 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| SPG010 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.20303 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 01/12/2021 Spot Bond | | | | | 0.00000 | 100.12029 | | | | 0.00 | 0 | |
| Total SPGC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC02 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.61161 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For SSA07 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| SSN004 On 31/03/2021 Spot Bond | | | 6.02500 | 103.03484 | 6.02500 | 103.01790 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN005 On 31/03/2021 Spot Bond | | | 6.02500 | 103.03484 | 6.02500 | 103.01790 | | | | 0.00 | 0 | |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | |
| SSN011 On 31/01/2025 Spot Bond | | | 3.80500 | 3.80500 | 3.80500 | 141.46101 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN017 On 21/12/2026 Spot Bond | | | 7.49500 | 116.17351 | 7.49500 | 116.15003 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN021 On 28/02/2031 Spot Bond | | | 9.06000 | 86.86636 | 9.06000 | 86.84544 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN029 On 07/12/2023 Spot Bond | | | | | 0.00000 | 96.88677 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN037 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.15460 | | | | 0.00 | 0 | |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | |
| SSN040 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.84794 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN041 On 13/10/2023 Spot Bond | | | 6.76000 | 111.10079 | 6.76000 | 111.08049 | | | | 0.00 | 0 | |
| Total SSN041 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 SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 31/01/2038 Spot Bond | | | 4.87500 | 106.04575 | 4.87500 | 106.02581 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.04450 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.61131 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.46842 | | | | 0.00 | 0 | 2,500,000,00 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| SSN05: On 08/12/2023 Spot Bond | | | 2.76500 | 2.76500 | 2.76500 | 308.97289 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.65275 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.52828 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 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 | 100.82433 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 4.63000 | 4.63000 | 4.63000 | 184.62645 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2025 Spot Bond | | | 3.19000 | 3.19000 | 3.19000 | 144.70771 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2038 Spot Bond | | | 5.07500 | 5.07500 | 5.07500 | 103.28964 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN063 On 31/03/2029 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 100.63019 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN064 On 31/03/2028 Spot Bond | | | 4.59000 | 4.59000 | 4.59000 | 185.08641 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN065 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.14241 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.13972 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN069 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.13305 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 99.92788 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN073 On 15/06/2023 Spot Bond | | | | | 0.00000 | 99.92977 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN074 On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN075 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 | |
| SSN076 On 19/06/2023 Spot Bond | | | | | 0.00000 | 99.87021 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN077 On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.86783 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN07 On 31/07/2021 Spot Bond | | | | | 0.00000 | 93.55500 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.14634 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 12/09/2025 Spot Bond | | | | | 0.00000 | 99.96903 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.51185 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 07/12/2033 Spot Bond | | | 5.14000 | 5.14000 | 5.14000 | 205.32843 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.95613 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.51789 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.50250 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.11665 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.15519 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.02925 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/01/2030 Spot Bond | | | 9.90500 | 89.75419 | 9.90500 | 89.73024 | | | | 0.00 | 0 | |
| Total SSN100 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 SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 28/11/2021 Spot Bond | | | | | 0.00000 | 100.12084 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.46803 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.07645 | | | | 0.00 | 0 | |
| Total SSN103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN103 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/03/2028 Spot Bond | | | 4.63500 | 89.37527 | 4.63500 | 184.56903 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 07/12/2033 Spot Bond | | | 5.32000 | 84.06595 | 5.32000 | 201.74120 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 04/02/2022 Spot Bond | | | | | 0.00000 | 100.46162 | | | | 0.00 | 0 | |
| Total SSN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN106 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.39717 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.34432 | | | | 0.00 | 0 | |
| Total SSN108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN108 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.34432 | | | | 0.00 | 0 | |
| Total SSN109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN109 | | | | | | | | | | 0.00 | 0 | |
| SSN11 On 17/05/2021 Spot Bond | | | | | 0.00000 | 100.27144 | | | | 0.00 | 0 | |
| Total SSN110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN110 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.09000 | 107.40710 | 8.09000 | 107.38370 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.24383 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|---------------------|------------|
| Total T14A11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 8.78000 | 103.00160 | 8.78000 | 102.97716 | | 13,170,000,000,000.00 | 1,500,000,000 | 500,000,00 | |
| Total T14A12 SPOT | | | | | | | | 13,170,000,000,000.00 | 1,500,000,000 | 500,000,00 | |
| Total For T14A12 | | | | | | | | 13,170,000,000,000.00 | 1,500,000,000 | 500,000,00 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.11243 | | 0.00 | 0 | | |
| Total T14A13 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For T14A13 | | | | | | | | 0.00 | 0 | | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.20911 | | 0.00 | 0 | | |
| Total T16OM2 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For T16OM2 | | | | | | | | 0.00 | 0 | | |
| T16OM On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.20043 | | 0.00 | 0 | | |
| Total T16OM3 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For T16OM3 | | | | | | | | 0.00 | 0 | | |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.61855 | | 0.00 | 0 | | |
| Total TFS142 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TFS142 | | | | | | | | 0.00 | 0 | | |
| TFS14E On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.57892 | | 0.00 | 0 | 1,200,000,00 | |
| Total TFS145 SPOT | | | | | | | | 0.00 | 0 | 1,200,000,00 | |
| Total For TFS145 | | | | | | | | 0.00 | 0 | 1,200,000,00 | |
| TFS14E On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.27494 | | 0.00 | 0 | | |
| Total TFS148 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TFS148 | | | | | | | | 0.00 | 0 | | |
| TFS14E On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.50282 | | 0.00 | 0 | | |
| Total TFS149 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TFS149 | | | | | | | | 0.00 | 0 | | |
| TFS15E On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.83105 | | 0.00 | 0 | | |
| Total TFS153 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TFS153 | | | | | | | | 0.00 | 0 | | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.78341 | | 0.00 | 0 | | |
| Total TFS154 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TFS154 | | | | | | | | 0.00 | 0 | | |
| TFS15E On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.02185 | | 0.00 | 0 | | |
| Total TFS155 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TFS155 | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.83661 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.92016 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.73407 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.39389 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.44309 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 99.68721 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.77824 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 101.27994 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.52249 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.70448 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.24990 | | | | 0.00 | 0 | |
| Total TH14A3 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 TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A: On 21/11/2021 Spot Bond | | | 5.75500 | 105.97389 | 5.75500 | 105.95729 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.70072 | | | | 0.00 | 0 | |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A: On 21/11/2021 Spot Bond | | | 5.91500 | 105.13427 | 5.91500 | 105.11734 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.27632 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.40045 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.25813 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.63997 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.70029 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.28411 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.42734 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.29267 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.08361 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.22827 | | | | 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 | 102.92862 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.12902 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.22913 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.21958 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.24910 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.56801 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.64524 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.26948 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.74558 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.25908 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.57167 | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.76585 | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,00 |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.35127 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.22261 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.23086 | | | | 0.00 | 0 | 15,000,00 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,00 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 15,000,00 |
| TH16A On 21/08/2024 Spot Bond | | | 8.49000 | 100.41429 | 8.49000 | 100.39123 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.23259 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.23303 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.22217 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.23173 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | 5.76000 | 100.28276 | 5.76000 | 100.26703 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.24128 | | | | 0.00 | 0 | |
| Total TH16B1 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 TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.25690 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.25776 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.25473 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.27554 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.26990 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.34779 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.38448 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.36291 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 99.79619 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 6.50000 | 103.68321 | 6.50000 | 103.66520 | | | | 0.00 | 0 | 1,272,704,50 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 1,272,704,50 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 1,272,704,50 |
| TL25 On 04/09/2024 Spot Bond | | | 7.66000 | 105.91948 | 7.66000 | 105.89786 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.02605 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.03587 | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 7.97000 | 108.02730 | 7.97000 | 108.00411 | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.35474 | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 99.88264 | | | 0.00 | 0 | 20,000,00 |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For TL30 | | | | | | | | | 0.00 | 0 | 20,000,00 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 99.99995 | | | 0.00 | 800,000,000 | 800,000,00 |
| Total TL31 SPOT | | | | | | | | | 0.00 | 800,000,000 | 800,000,00 |
| Total For TL31 | | | | | | | | | 0.00 | 800,000,000 | 800,000,00 |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.43055 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 7.35000 | 111.89358 | 7.35000 | 111.87127 | | 160,900,320,000.00 | | 21,891,200 | 1,257,179,70 |
| Total TN23 SPOT | | | | | | | | 160,900,320,000.00 | | 21,891,200 | 1,257,179,70 |
| Total For TN23 | | | | | | | | 160,900,320,000.00 | | 21,891,200 | 1,257,179,70 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 24.65166 | 100.00000 | 24.59650 | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.94000 | 102.53226 | 8.94000 | 102.50749 | | 197,845,776,000.00 | | 22,130,400 | 7,502,109,10 |
| Total TN25 SPOT | | | | | | | | 197,845,776,000.00 | | 22,130,400 | 7,502,109,10 |
| Total For TN25 | | | | | | | | 197,845,776,000.00 | | 22,130,400 | 7,502,109,10 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.39729 | 100.00000 | 12.36955 | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.30000 | 100.89644 | 9.30000 | 100.87110 | | 154,111,230,000.00 | | 16,571,100 | 10,480,037,60 |
| Total TN27 SPOT | | | | | | | | 154,111,230,000.00 | | 16,571,100 | 10,480,037,60 |
| Total For TN27 | | | | | | | | 154,111,230,000.00 | | 16,571,100 | 10,480,037,60 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.97247 | 100.00000 | 11.94568 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.87000 | 102.22568 | 10.87000 | 102.19596 | | | | 0.00 | 0 | 1,200,000,00 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.90944 | 8.00000 | 120.88338 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.25000 | 93.44595 | 12.25000 | 93.41543 | | | | 0.00 | 0 | 2,070,000,00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 2,070,000,00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 2,070,000,00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 104.49958 | 10.75000 | 104.46953 | | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.14835 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 6.47000 | 106.90899 | 6.47000 | 106.89019 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.33372 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.43965 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.36294 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.52665 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.84318 | | | | 0.00 | 0 | |
| Total TRA4A3 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 TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 6.76000 | 110.53765 | 6.76000 | 110.51747 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.80063 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.84318 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 103.51496 | 8.62000 | 103.49096 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 98.02911 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.88808 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| TSP24 On 18/03/2021 Spot Bond | | | | | 0.00000 | 99.85286 | | | | 0.00 | 0 | |
| Total TSP244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 08/04/2021 Spot Bond | | | | | 0.00000 | 99.48826 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 22/04/2021 Spot Bond | | | | | 0.00000 | 99.32698 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 21/07/2021 Spot Bond | | | | | 0.00000 | 98.28380 | | | | 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 | |
| TSP25 On 06/09/2021 Spot Bond | | | | | 0.00000 | 97.80196 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total TSP250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP250 | | | | | | | | | | 0.00 | 0 | |
| TSP251 On 16/09/2021 Spot Bond | | | | | 0.00000 | 97.88577 | | | | 0.00 | 0 | |
| Total TSP251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP251 | | | | | | | | | | 0.00 | 0 | |
| TSP252 On 09/04/2021 Spot Bond | | | | | 0.00000 | 99.67703 | | | | 0.00 | 0 | |
| Total TSP252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP252 | | | | | | | | | | 0.00 | 0 | |
| TSP253 On 17/05/2021 Spot Bond | | | | | 0.00000 | 99.27072 | | | | 0.00 | 0 | |
| Total TSP253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP253 | | | | | | | | | | 0.00 | 0 | |
| TSP254 On 26/05/2021 Spot Bond | | | | | 0.00000 | 99.18110 | | | | 0.00 | 0 | |
| Total TSP254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP254 | | | | | | | | | | 0.00 | 0 | |
| TSP255 On 29/11/2021 Spot Bond | | | | | 0.00000 | 97.00644 | | | | 0.00 | 0 | |
| Total TSP255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP255 | | | | | | | | | | 0.00 | 0 | |
| TSP256 On 14/02/2022 Spot Bond | | | | | 0.00000 | 95.59982 | | | | 0.00 | 0 | |
| Total TSP256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP256 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.60535 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.78396 | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.66897 | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total For TU1D11 | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| TUHF02 On 24/10/2024 Spot Bond | | | | | 0.00000 | 100.79325 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC358 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.99803 | | | | 0.00 | 0 | |
| Total TWC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC358 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TWC35 On 18/03/2021 Spot Bond | | | | | 0.00000 | 100.96803 | | | | 0.00 | 0 | |
| Total TWC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC359 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.63434 | | | | 0.00 | 0 | |
| Total TWC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC360 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.55370 | | | | 0.00 | 0 | |
| Total TWC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC361 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.47618 | | | | 0.00 | 0 | |
| Total TWC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC362 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 30/04/2021 Spot Bond | | | | | 0.00000 | 100.44515 | | | | 0.00 | 0 | |
| Total TWC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC363 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.32273 | | | | 0.00 | 0 | |
| Total TWC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC364 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 18/05/2021 Spot Bond | | | | | 0.00000 | 100.24363 | | | | 0.00 | 0 | |
| Total TWC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC365 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 28/05/2021 Spot Bond | | | 4.06200 | 4.06200 | 4.06200 | 100.13355 | | | | 0.00 | 0 | |
| Total TWC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC366 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.67000 | 106.43748 | 9.67000 | 106.41017 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.88166 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.69611 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.55816 | | | | 0.00 | 0 | |
| Total VKE12 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 VKE12 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.13930 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.22097 | | | | 0.00 | 0 | 100,000,00 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.32797 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.34040 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.23513 | | | | 0.00 | 0 | 2,600,000,00 |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | 2,600,000,00 |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | 2,600,000,00 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.02759 | | | | 0.00 | 0 | 5,000,00 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,00 |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | 5,000,00 |
| WSP5 On 28/05/2021 Spot Bond | | | 5.18500 | 103.35480 | 5.18500 | 103.34028 | | | | 0.00 | 0 | |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 86.10046 | 100.00000 | 85.90653 | | | | 0.00 | 0 | |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 1.13e+017 | 996,125,372,500 | 772,605,038,70 |
| Total for SPOT : | | | | | | | | | | 1.13e+017 | 996,125,372,500 | 772,605,038,70 |
| Total Futures | | | | | | | | | | 1.13e+017 | 996,125,373,019 | 772,606,088,14 |
| Total Options | | | | | | | | | | 0.00 | 0 | 141,30 |
| Grand Total: | | | | | | | | | | 1.13e+017 | 996,125,373,019 | 772,606,229,47 |