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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2021

| 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 | | | 11.80035 | 73.54543 | 11.90584 | 73.00904 | | | 0.00 | 0 | 35 |
| ES33 | On | 05/08/2021 | Bond Future | | | 12.07009 | 74.33132 | 12.18017 | 73.78952 | | | 0.00 | 0 | |
| ES33 | On | 04/11/2021 | Bond Future | | | 12.34267 | 71.37367 | 12.45754 | 70.82611 | | | 0.00 | 0 | |
| ES33 | On | 03/02/2022 | Bond Future | | | 12.63590 | 72.17706 | 12.75602 | 71.62346 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 06/05/2021 | Bond Future | | | 12.26834 | 72.17901 | 12.37930 | 71.55313 | | | 0.00 | 0 | 4,75 |
| ES42 | On | 05/08/2021 | Bond Future | | | 12.52280 | 72.95101 | 12.63884 | 72.31875 | | | 0.00 | 0 | |
| ES42 | On | 04/11/2021 | Bond Future | | | 12.78208 | 69.49536 | 12.90356 | 68.85640 | | | 0.00 | 0 | |
| ES42 | On | 03/02/2022 | Bond Future | | | 13.05153 | 70.27823 | 13.17878 | 69.63217 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,75 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,75 |
| I2025 | On | 06/05/2021 | Bond Future | | | 150.31832 | 150.31832 | 149.59577 | 149.59577 | | | 0.00 | 0 | 7,75 |
| I2025 | On | 05/08/2021 | Bond Future | | | 150.43167 | 150.43167 | 149.70184 | 149.70184 | | | 0.00 | 0 | |
| I2025 | On | 04/11/2021 | Bond Future | | | 152.12060 | 152.12060 | 151.38295 | 151.38295 | | | 0.00 | 0 | |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------|-------------|------------------|--------------|
| I2025 | On | 03/02/2022 | Bond Future | | | 152.30964 | 152.30964 | 151.56373 | 151.56373 | | | | 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 | | | 107.62600 | 107.62600 | 106.09345 | 106.09345 | | | | 0.00 | 0 | 2,38 |
| I2029 | On | 05/08/2021 | Bond Future | | | 108.80292 | 108.80292 | 107.25406 | 107.25406 | | | | 0.00 | 0 | |
| I2029 | On | 04/11/2021 | Bond Future | | | 108.87407 | 108.87407 | 107.30810 | 107.30810 | | | | 0.00 | 0 | |
| I2029 | On | 03/02/2022 | Bond Future | | | 110.12418 | 110.12418 | 108.54033 | 108.54033 | | | | 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 | | | 101.53191 | 101.53191 | 100.89826 | 100.89826 | | | | 0.00 | 0 | 9,58 |
| I2033 | On | 05/08/2021 | Bond Future | | | 102.64217 | 102.64217 | 102.00198 | 102.00198 | | | | 0.00 | 0 | |
| I2033 | On | 04/11/2021 | Bond Future | | | 102.56981 | 102.56981 | 101.92273 | 101.92273 | | | | 0.00 | 0 | |
| I2033 | On | 03/02/2022 | Bond Future | | | 103.74750 | 103.74750 | 103.09314 | 103.09314 | | | | 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 | | | 114.15420 | 114.15420 | 114.45008 | 114.45008 | | | | 0.00 | 0 | 7,75 |
| I2038 | On | 05/08/2021 | Bond Future | | | 113.68075 | 113.68075 | 113.98040 | 113.98040 | | | | 0.00 | 0 | |
| I2038 | On | 04/11/2021 | Bond Future | | | 114.95726 | 114.95726 | 115.26066 | 115.26066 | | | | 0.00 | 0 | |
| I2038 | On | 03/02/2022 | Bond Future | | | 114.52506 | 114.52506 | 114.83207 | 114.83207 | | | | 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 | | | 103.39503 | 103.39503 | 102.16072 | 102.16072 | | | | 0.00 | 0 | 14,85 |
| I2046 | On | 05/08/2021 | Bond Future | | | 104.52577 | 104.52577 | 103.27821 | 103.27821 | | | | 0.00 | 0 | |
| I2046 | On | 04/11/2021 | Bond Future | | | 103.89185 | 103.89185 | 102.63056 | 102.63056 | | | | 0.00 | 0 | |
| I2046 | On | 03/02/2022 | Bond Future | | | 105.08493 | 105.08493 | 103.80947 | 103.80947 | | | | 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 | | | 106.50822 | 106.50822 | 104.44317 | 104.44317 | | | | 0.00 | 0 | 10,90 |
| I2050 | On | 05/08/2021 | Bond Future | | | 105.74513 | 105.74513 | 103.65816 | 103.65816 | | | | 0.00 | 0 | |
| I2050 | On | 04/11/2021 | Bond Future | | | 106.93266 | 106.93266 | 104.82236 | 104.82236 | | | | 0.00 | 0 | |
| I2050 | On | 03/02/2022 | Bond Future | | | 106.21284 | 106.21284 | 104.07863 | 104.07863 | | | | 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 | | | 7.53379 | 117.42536 | 7.69690 | 116.63280 | | 6.82 | 160,990,168.56 | | 1,371 | 107,17 |
| R186 | On | 05/08/2021 | Bond Future | | | 7.73316 | 113.39971 | 7.90645 | 112.59916 | | 6.73 | 0.00 | | 0 | |
| R186 | On | 04/11/2021 | Bond Future | | | 7.93362 | 114.64686 | 8.11791 | 113.83787 | | 6.46 | 0.00 | | 0 | |
| R186 | On | 03/02/2022 | Bond Future | | | 8.15548 | 110.65573 | 8.35217 | 109.83777 | | 6.75 | 0.00 | | 0 | |

| Contract 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 | | | | | | | | | | | | 160,990,168.56 | 1,371 | 107,17 |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | | 13,705.22000 | 13.70522 | 14,497,770 | 7.47 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | | 0.01000 | 0.00001 | 0,000 | 7.47 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | | 13,746.25000 | 13.74625 | 14,538,800 | 7.47 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | | 0.01000 | 0.00001 | 0,000 | 7.47 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | | 13,664.17000 | 13.66417 | 14,456,720 | 7.47 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | | 0.01000 | 0.00001 | 0,000 | 7.47 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.60 | Put | | | 0.00000 | 0.00000 | 1,086,260 | 6.77 | 5,431,300.00 | 5,000 | 5,00 |
| R186 | On | 06/05/2021 | Bond Future | 7.60 | Call | | | 0.00000 | 0.00000 | 1,408,820 | 6.77 | 7,044,100.00 | 5,000 | 5,00 |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Call | | | 503.09000 | 0.50309 | 742,450 | 6.68 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Put | | | 2,443.93000 | 2.44393 | 1,890,730 | 6.68 | 0.00 | 0 | 15,17 |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 4,000.12000 | 4.00012 | 4,613,680 | 7.05 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 778.55000 | 0.77855 | 591,560 | 7.05 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 4,034.28000 | 4.03428 | 4,649,870 | 7.06 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 768.41000 | 0.76841 | 583,450 | 7.06 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 3,966.27000 | 3.96627 | 4,577,760 | 7.05 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 789.04000 | 0.78904 | 599,980 | 7.05 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Call | | | 2,295.75000 | 2.29575 | 2,719,040 | 6.41 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Put | | | 2,417.79000 | 2.41779 | 2,032,090 | 6.41 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Call | | | 2,317.98000 | 2.31798 | 2,743,640 | 6.41 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Put | | | 2,396.28000 | 2.39628 | 2,012,950 | 6.41 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Call | | | 2,340.33000 | 2.34033 | 2,768,370 | 6.42 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Put | | | 2,374.90000 | 2.37490 | 1,993,950 | 6.42 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Put | | | 5,539.67000 | 5.53967 | 4,950,060 | 6.37 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Call | | | 1,040.07000 | 1.04007 | 1,270,160 | 6.37 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Put | | | 5,506.77000 | 5.50677 | 4,918,900 | 6.37 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Call | | | 1,018.85000 | 1.01885 | 1,245,470 | 6.37 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Put | | | 5,572.66000 | 5.57266 | 4,981,320 | 6.37 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Call | | | 1,029.42000 | 1.02942 | 1,257,770 | 6.37 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 12,475,400.00 | 10,000 | 25,17 |
| Total For R186 | | | | | | | | | | | | 173,465,568.56 | 11,371 | 132,35 |
| R197 | On | 06/05/2021 | Bond Future | | | 318.94312 | 318.94312 | 318.78409 | 318.78409 | | | 0.00 | 0 | 2,07 |
| R197 | On | 05/08/2021 | Bond Future | | | 314.42784 | 314.42784 | 314.26840 | 314.26840 | | | 0.00 | 0 | |
| R197 | On | 04/11/2021 | Bond Future | | | 317.95865 | 317.95865 | 317.79824 | 317.79824 | | | 0.00 | 0 | |
| R197 | On | 03/02/2022 | Bond Future | | | 313.51085 | 313.51085 | 313.34904 | 313.34904 | | | 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 | | | 227.00000 | 227.00000 | 225.18130 | 225.18130 | | | 250,835,000.00 | 1,105 | 9,13 |
| R202 | On | 05/08/2021 | Bond Future | | | 225.23158 | 225.23158 | 223.39389 | 223.39389 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R202 | On | 04/11/2021 | Bond Future | | | 227.76045 | 227.76045 | 225.90272 | 225.90272 | | | 0.00 | 0 | |
| R202 | On | 03/02/2022 | Bond Future | | | 226.07384 | 226.07384 | 224.19514 | 224.19514 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 250,835,000.00 | 1,105 | 9,13 |
| Total For R202 | | | | | | | | | | | | 250,835,000.00 | 1,105 | 9,13 |
| R2023 | On | 06/05/2021 | Bond Future | | | 5.50853 | 105.30412 | 5.52714 | 105.27175 | | 1.76 | 0.00 | 0 | 40,64 |
| R2023 | On | 05/08/2021 | Bond Future | | | 5.71846 | 106.42938 | 5.74002 | 106.39710 | | 1.87 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | | | 5.96946 | 103.69170 | 5.99514 | 103.65933 | | 1.77 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | | | 6.34000 | 104.85846 | 6.37205 | 104.82587 | | 1.57 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 40,64 |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Call | | | 3,474.34000 | 3.47434 | 3,506,690 | 2.56 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Put | | | 0.12000 | 0.00012 | 0,100 | 2.56 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Call | | | 3,490.97000 | 3.49097 | 3,523,310 | 2.56 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Put | | | 0.12000 | 0.00012 | 0,090 | 2.56 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Call | | | 3,457.72000 | 3.45772 | 3,490,060 | 2.56 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Put | | | 0.13000 | 0.00013 | 0,100 | 2.56 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 863.08000 | 0.86308 | 839,040 | 1.74 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 206.57000 | 0.20657 | 214,530 | 1.73 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 883.28000 | 0.88328 | 858,960 | 1.73 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 211.53000 | 0.21153 | 219,640 | 1.73 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 873.13000 | 0.87313 | 848,960 | 1.73 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 216.58000 | 0.21658 | 224,820 | 1.74 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Call | | | 103.94000 | 0.10394 | 108,310 | 1.57 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Put | | | 1,471.50000 | 1.47150 | 1,443,500 | 1.57 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Call | | | 100.15000 | 0.10015 | 104,390 | 1.57 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Put | | | 1,493.39000 | 1.49339 | 1,465,260 | 1.57 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Call | | | 102.03000 | 0.10203 | 106,330 | 1.57 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Put | | | 1,482.43000 | 1.48243 | 1,454,360 | 1.57 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Put | | | 1,467.20000 | 1.46720 | 1,439,820 | 1.41 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Call | | | 132.49000 | 0.13249 | 137,760 | 1.41 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Put | | | 1,458.61000 | 1.45861 | 1,431,290 | 1.41 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Call | | | 128.95000 | 0.12895 | 134,110 | 1.41 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Put | | | 1,475.80000 | 1.47580 | 1,448,370 | 1.41 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Call | | | 130.71000 | 0.13071 | 135,920 | 1.41 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 40,64 |
| R2030 | On | 06/05/2021 | Bond Future | | | 9.40484 | 93.94987 | 9.58719 | 92.94532 | | 11.37 | 284,292,306.62 | 3,026 | 115,44 |
| R2030 | On | 05/08/2021 | Bond Future | | | 9.62810 | 90.94883 | 9.81900 | 89.93389 | | 11.47 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | | | 9.84170 | 91.94943 | 10.04121 | 90.92361 | | 11.11 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | | | 10.07473 | 88.98019 | 10.28382 | 87.94298 | | 11.46 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|--------------|------------------|------------|
| Total R2030 Future | | | | | | | | | | | | 284,292,306.62 | 3,026 | 115,44 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Call | | | 10.669.59000 | 10.66959 | 11,668,760 | 12.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Put | | | 10.08000 | 0.01008 | 4,700 | 12.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | | 10.44000 | 0.01044 | 4,880 | 12.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.95 | Call | | | 417.57000 | 0.41757 | 638,170 | 10.80 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.95 | Put | | | 3,991.18000 | 3.99118 | 3,207,230 | 10.80 | | 0.00 | 0 | 2,50 |
| R2030 | On | 06/05/2021 | Bond Future | 8.36 | Put | | | 7,115.39000 | 7.11539 | 6,163,880 | 10.70 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.36 | Call | | | 69.58000 | 0.06958 | 122,620 | 10.70 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.86 | Put | | | 4,420.14000 | 4.42014 | 3,599,660 | 10.75 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.86 | Call | | | 327.23000 | 0.32723 | 511,300 | 10.75 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.90 | Call | | | 365.31000 | 0.36531 | 565,170 | 10.77 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.90 | Put | | | 4,226.97000 | 4.22697 | 3,422,280 | 10.77 | | 0.00 | 0 | 2,50 |
| R2030 | On | 06/05/2021 | Bond Future | 9.00 | Call | | | 475.22000 | 0.47522 | 717,640 | 10.82 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.00 | Put | | | 3,761.92000 | 3.76192 | 2,999,790 | 10.82 | | 0.00 | 0 | 5,00 |
| R2030 | On | 06/05/2021 | Bond Future | 9.25 | Call | | | 862.58000 | 0.86258 | 1,227,980 | 11.01 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.25 | Put | | | 2,731.45000 | 2.73145 | 2,092,300 | 11.01 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.35 | Call | | | 1,064.27000 | 1.06427 | 1,482,700 | 11.09 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.35 | Put | | | 2,373.75000 | 2.37375 | 1,787,630 | 11.09 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Put | | | 4,868.58000 | 4.86858 | 4,015,290 | 10.71 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Call | | | 252.69000 | 0.25269 | 403,950 | 10.71 | | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Put | | | 2,657.37000 | 2.65737 | 2,028,730 | 11.03 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Call | | | 900.73000 | 0.90073 | 1,276,640 | 11.03 | | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Call | | | 7,177.79000 | 7.17779 | 8,136,730 | 12.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Put | | | 104.73000 | 0.10473 | 59,120 | 12.57 | | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | | 2,718.66000 | 2.71866 | 3,425,600 | 11.50 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | | 921.67000 | 0.92167 | 624,060 | 11.50 | | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | | 807.51000 | 0.80751 | 1,157,300 | 10.99 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | | 2,845.06000 | 2.84506 | 2,190,300 | 10.99 | | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | | 9,447.08000 | 9.44708 | 8,457,320 | 10.70 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | | 15.74000 | 0.01574 | 30,530 | 10.70 | | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | | 6,212.66000 | 6.21266 | 7,143,270 | 12.56 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | | 181.45000 | 0.18145 | 107,510 | 12.56 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | | 3,168.43000 | 3.16843 | 3,924,580 | 11.61 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | | 10,715.68000 | 10.71568 | 11,715,030 | 12.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | | 9.73000 | 0.00973 | 4,530 | 12.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | | 10,623.47000 | 10.62347 | 11,622,460 | 12.57 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | | 734.84000 | 0.73484 | 486,440 | 11.61 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | | 3,121.08000 | 3.12108 | 2,430,650 | 10.93 | | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | | 688.41000 | 0.68841 | 1,002,530 | 10.93 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Call | | 11.19863000 | 11.19863 | 12,171,490 | 12.52 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | 4,506.21000 | 4.50621 | 5,221,230 | 12.08 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Call | | 86.87000 | 0.08687 | 128,450 | 10.85 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Put | | 5,608.45000 | 5.60845 | 4,857,880 | 10.97 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Call | | 866.39000 | 0.86639 | 1,130,760 | 10.97 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Put | | 3,712.39000 | 3.71239 | 3,120,500 | 11.29 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Call | | 1,737.16000 | 1.73716 | 2,160,210 | 11.29 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | 1,455.86000 | 1.45586 | 1,155,940 | 12.08 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Put | | 139.89000 | 0.13989 | 97,810 | 12.52 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | 4,541.96000 | 4.54196 | 5,259,440 | 12.09 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | 1,441.16000 | 1.44116 | 1,143,700 | 12.09 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | 4,577.80000 | 4.57780 | 5,297,740 | 12.11 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | 1,426.59000 | 1.42659 | 1,131,590 | 12.11 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Call | | 4,119.62000 | 4.11962 | 4,806,550 | 11.95 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Put | | 1,626.71000 | 1.62671 | 1,298,700 | 11.95 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Put | | 6,364.55000 | 6.36455 | 5,566,160 | 10.87 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Call | | 657.37000 | 0.65737 | 873,920 | 10.87 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Put | | 12,229.52000 | 12.22952 | 11,256,160 | 10.85 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Call | | 879.10000 | 0.87910 | 1,109,170 | 10.49 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Call | | 7,820.32000 | 7.82032 | 8,652,490 | 12.07 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Put | | 2,124.07000 | 2.12407 | 1,780,840 | 11.62 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Call | | 4,900.81000 | 4.90081 | 5,579,230 | 11.60 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 9.90 | Call | | 2,905.80000 | 2.90580 | 3,419,570 | 11.05 | 0.00 | 0 | 1,10 |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Put | | 10,128.19000 | 10.12819 | 9,242,060 | 10.49 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Call | | 464.65000 | 0.46465 | 604,340 | 10.49 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Put | | 7,683.80000 | 7.68380 | 6,888,050 | 10.49 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 9.90 | Put | | 3,630.29000 | 3.63029 | 3,118,240 | 11.05 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Put | | 2,156.04000 | 2.15604 | 1,808,640 | 11.60 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Put | | 1,037.48000 | 1.03748 | 843,830 | 12.07 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Call | | 4,933.76000 | 4.93376 | 5,614,270 | 11.61 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Put | | 2,140.00000 | 2.14000 | 1,794,690 | 11.61 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Call | | 4,966.79000 | 4.96679 | 5,649,380 | 11.62 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 9.20 | Put | | 5,881.44000 | 5.88144 | 5,185,950 | 10.61 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 9.20 | Call | | 1,451.07000 | 1.45107 | 1,781,400 | 10.61 | 0.00 | 0 | 1,10 |
| R2030 | On | 04/11/2021 | Bond Future | 11.26 | Call | | 7,189.51000 | 7.18951 | 7,992,420 | 12.07 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.26 | Put | | 1,240.88000 | 1.24088 | 1,017,970 | 12.07 | 0.00 | 0 | 1,10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Call | | 1,957.83000 | 1.95783 | 2,327,360 | 10.93 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Put | | 6,293.94000 | 6.29394 | 5,626,260 | 10.93 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Call | | 1,975.90000 | 1.97590 | 2,347,650 | 10.93 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Put | | 5,170.88000 | 5.17088 | 4,581,310 | 11.16 | 0.00 | 0 | 10 |

| 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 | 03/02/2022 | Bond Future | 9.35 | Call | | | 1,818.28000 | 1.81828 | 2,170,170 | 10.87 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Put | | | 6,259.66000 | 6.25966 | 5,594,200 | 10.93 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Put | | | 6,574.61000 | 6.57461 | 5,889,290 | 10.87 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Call | | | 1,993.77000 | 1.99377 | 2,367,730 | 10.94 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Put | | | 6,225.21000 | 6.22521 | 5,561,960 | 10.94 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Put | | | 10,720.03000 | 10.72003 | 9,859,620 | 10.81 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Call | | | 725.15000 | 0.72515 | 901,950 | 10.81 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Call | | | 2,644.74000 | 2.64474 | 3,092,380 | 11.16 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 19,90 |
| Total For R2030 | | | | | | | | | | | | 284,292,306.62 | 3,026 | 135,35 |
| R2032 | On | 06/05/2021 | Bond Future | | | 10.14434 | 88.59063 | 10.26485 | 87.87782 | | 13.33 | 213,769,190.19 | 2,413 | 132,9 |
| R2032 | On | 05/08/2021 | Bond Future | | | 10.36493 | 89.53755 | 10.49055 | 88.81752 | | 13.11 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | | | 10.58606 | 86.37692 | 10.71702 | 85.64928 | | 13.27 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | | | 10.82090 | 87.34930 | 10.95763 | 86.61359 | | 13.01 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | | 213,769,190.19 | 2,413 | 132,91 |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | | 10,023.77000 | 10.02377 | 10,723,850 | 14.86 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | | 35.58000 | 0.03558 | 22,850 | 14.86 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | | 10,072.42000 | 10.07242 | 10,772,830 | 14.86 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | | 2,051.30000 | 2.05130 | 2,444,020 | 13.41 | 0.00 | 0 | 7 |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | | 34.53000 | 0.03453 | 22,130 | 14.86 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | | 9,975.09000 | 9.97509 | 10,674,820 | 14.86 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | | 36.66000 | 0.03666 | 23,580 | 14.86 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | | 12,237.35000 | 12.23735 | 12,946,830 | 14.86 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | | 8.16000 | 0.00816 | 4,830 | 14.86 | 0.00 | 0 | 7 |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | | 1,669.22000 | 1.66922 | 1,349,130 | 13.41 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | | 6,051.06000 | 6.05106 | 6,589,180 | 14.14 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | | 1,284.36000 | 1.28436 | 1,102,450 | 14.14 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | | 6,091.50000 | 6.09150 | 6,631,070 | 14.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | | 1,272.11000 | 1.27211 | 1,091,650 | 14.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | | 6,010.68000 | 6.01068 | 6,547,350 | 14.12 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | | 1,296.72000 | 1.29672 | 1,113,360 | 14.12 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Put | | | 9,059.45000 | 9.05945 | 8,478,750 | 12.47 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Call | | | 905.65000 | 0.90565 | 1,052,590 | 12.47 | 0.00 | 0 | 7 |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Call | | | 6,991.26000 | 6.99126 | 7,520,830 | 14.35 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 606.56000 | 0.60656 | 522,150 | 14.42 | 0.00 | 0 | 7 |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Call | | | 7,029.46000 | 7.02946 | 7,560,200 | 14.36 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Put | | | 1,789.38000 | 1.78938 | 1,591,310 | 14.35 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Put | | | 1,776.93000 | 1.77693 | 1,580,030 | 14.36 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Call | | | 6,953.34000 | 6.95334 | 7,481,720 | 14.33 | 0.00 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Put | | 1,802.15000 | 1.80215 | 1,602,890 | 14.33 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Put | | 6,680.43000 | 6.68043 | 6,176,500 | 12.54 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Call | | 1,582.72000 | 1.58272 | 1,806,430 | 12.54 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Call | | 11,170.24000 | 11.17024 | 11,813,470 | 14.42 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Call | | 722.66000 | 0.72266 | 832,670 | 12.27 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Call | | 3,472.79000 | 3.47279 | 3,817,700 | 12.77 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Put | | 5,085.49000 | 5.08549 | 4,694,690 | 12.77 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Call | | 2,941.15000 | 2.94115 | 3,252,160 | 12.61 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Put | | 5,838.76000 | 5.83876 | 5,410,970 | 12.59 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Call | | 2,964.22000 | 2.96422 | 3,276,780 | 12.61 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Put | | 5,740.10000 | 5.74010 | 5,316,950 | 12.61 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Call | | 2,917.85000 | 2.91785 | 3,227,310 | 12.60 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Put | | 8,174.34000 | 8.17434 | 7,654,650 | 12.27 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Put | | 12,712.96000 | 12.71296 | 12,087,260 | 12.27 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Put | | 11,452.30000 | 11.45230 | 10,849,910 | 12.27 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Call | | 918.60000 | 0.91860 | 1,051,920 | 12.27 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Call | | 1,719.47000 | 1.71947 | 1,935,490 | 12.27 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Put | | 5,805.62000 | 5.80562 | 5,379,370 | 12.60 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Put | | 5,772.95000 | 5.77295 | 5,348,250 | 12.61 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Call | | 2,894.97000 | 2.89497 | 3,202,890 | 12.59 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Call | | 2,289.17000 | 2.28917 | 2,553,590 | 12.38 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Put | | 6,821.42000 | 6.82142 | 6,350,130 | 12.38 | 0.00 | 0 | 5 |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 4,45 |
| Total For R2032 | | | | | | | | | | | 213,769,190.19 | 2,413 | 137,36 |
| R2035 | On | 06/05/2021 | Bond Future | | | 10.87128 | 87.60442 | 10.96601 | 87.00802 | 14.76 | 278,669,660.02 | 3,181 | 100,15 |
| R2035 | On | 05/08/2021 | Bond Future | | | 11.09891 | 88.54049 | 11.19762 | 87.93811 | 14.79 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | | | 11.32656 | 85.03916 | 11.42937 | 84.43043 | 14.89 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | | | 11.57167 | 85.99633 | 11.67902 | 85.38083 | 14.59 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 278,669,660.02 | 3,181 | 100,15 |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Call | | 8,275.71000 | 8.27571 | 8,832,620 | 16.59 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Put | | 161.60000 | 0.16160 | 122,110 | 16.59 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Put | | 1,775.88000 | 1.77588 | 1,505,280 | 14.82 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Call | | 917.02000 | 0.91702 | 1,095,630 | 14.14 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Put | | 3,582.05000 | 3.58205 | 3,164,260 | 14.14 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Put | | 6,261.78000 | 6.26178 | 5,727,990 | 13.36 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Call | | 638.58000 | 0.63858 | 776,330 | 13.88 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Put | | 1,517.26000 | 1.51726 | 1,274,820 | 14.95 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Call | | 2,658.44000 | 2.65844 | 3,012,400 | 14.95 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Call | | 11,039.96000 | 11.03996 | 11,625,090 | 16.59 | 0.00 | 0 | |

| 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 | 12.35 | Put | | 165.53000 | 0.16553 | 125,230 | 16.59 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Call | | 2,299.62000 | 2.29962 | 2,625,420 | 14.82 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Call | | 1,551.00000 | 1.55100 | 1,805,960 | 14.54 | 0.00 | 0 | 1,68 |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Call | | 4,333.15000 | 4.33315 | 4,782,380 | 15.64 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Put | | 787.15000 | 0.78715 | 639,980 | 15.64 | 0.00 | 0 | 1,68 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Call | | 10,338.74000 | 10.33874 | 10,919,250 | 16.59 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Call | | 230.79000 | 0.23079 | 293,400 | 13.36 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Put | | 4,294.28000 | 4.29428 | 3,835,630 | 13.88 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Put | | 350.98000 | 0.35098 | 275,760 | 16.59 | 0.00 | 0 | 22 |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Call | | 3,327.85000 | 3.32785 | 3,726,170 | 15.21 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Put | | 1,152.07000 | 1.15207 | 953,990 | 15.21 | 0.00 | 0 | 22 |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Put | | 5,141.64000 | 5.14164 | 4,644,280 | 13.60 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Put | | 38.26000 | 0.03826 | 26,990 | 16.59 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Put | | 2,536.45000 | 2.53645 | 2,195,010 | 14.54 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Call | | 8,325.85000 | 8.32585 | 8,883,570 | 16.59 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Put | | 157.74000 | 0.15774 | 119,060 | 16.59 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 8,225.59000 | 8.22559 | 8,781,690 | 16.59 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Call | | 411.30000 | 0.41130 | 510,340 | 13.60 | 0.00 | 0 | 22 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Put | | 56.43000 | 0.05643 | 40,540 | 16.59 | 0.00 | 0 | 1,68 |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Call | | 6,595.06000 | 6.59506 | 7,116,240 | 16.59 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Call | | 0.00000 | 0.00000 | 0,000 | 13.69 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 50,269.16000 | 50.26916 | 49,666,780 | 13.69 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | 0.00000 | 0.00000 | 0,000 | 13.69 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 50,152.58000 | 50.15258 | 49,550,200 | 13.69 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 0.00000 | 0.00000 | 0,000 | 13.69 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 2,816.09000 | 2.81609 | 2,553,610 | 14.91 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Call | | 2,087.35000 | 2.08735 | 2,319,960 | 14.31 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Put | | 4,743.00000 | 4.74300 | 4,373,230 | 14.31 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Put | | 8,343.40000 | 8.34340 | 7,849,430 | 13.69 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 50,385.87000 | 50.38587 | 49,783,490 | 13.69 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Call | | 727.37000 | 0.72737 | 835,780 | 13.69 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 3,853.10000 | 3.85310 | 4,193,000 | 14.91 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Put | | 547.17000 | 0.54717 | 485,960 | 16.19 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Call | | 5,066.51000 | 5.06651 | 5,427,920 | 15.11 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Put | | 3,209.26000 | 3.20926 | 2,961,940 | 15.11 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Call | | 3,039.89000 | 3.03989 | 3,307,000 | 14.51 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Put | | 5,135.33000 | 5.13533 | 4,793,710 | 14.51 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Put | | 8,810.52000 | 8.81052 | 8,348,490 | 13.93 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Call | | 1,284.83000 | 1.28483 | 1,431,530 | 13.93 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Call | | 7,959.20000 | 7.95920 | 8,406,140 | 16.19 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Put | | 1,884.67000 | 1.88467 | 1,722,880 | 16.19 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Call | | 7,995.70000 | 7.99570 | 8,443,670 | 16.19 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Put | | 1,868.56000 | 1.86856 | 1,707,800 | 16.19 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Call | | 7,922.74000 | 7.92274 | 8,368,660 | 16.19 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Put | | 9,403.30000 | 9.40330 | 8,928,120 | 13.93 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Call | | 1,138.60000 | 1.13860 | 1,272,150 | 13.93 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Put | | 6,915.43000 | 6.91543 | 6,505,620 | 14.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Call | | 1,941.64000 | 1.94164 | 2,140,560 | 14.05 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Call | | 13,033.13000 | 13.03313 | 13,580,650 | 16.19 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Put | | 1,900.88000 | 1.90088 | 1,738,070 | 16.19 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Call | | 3,438.09000 | 3.43809 | 3,705,730 | 14.17 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Put | | 6,118.00000 | 6.11800 | 5,770,140 | 14.17 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Call | | 913.31000 | 0.91331 | 1,013,830 | 13.77 | 0.00 | 0 | 60 |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Call | | 3,463.93000 | 3.46393 | 3,732,820 | 14.17 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Put | | 6,084.10000 | 6.08410 | 5,737,490 | 14.17 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Call | | 3,489.53000 | 3.48953 | 3,759,680 | 14.18 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Put | | 6,050.03000 | 6.05003 | 5,704,680 | 14.18 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Call | | 3,884.94000 | 3.88494 | 4,173,790 | 14.30 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Put | | 5,557.60000 | 5.55760 | 5,230,950 | 14.30 | 0.00 | 0 | 60 |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Call | | 2,166.76000 | 2.16676 | 2,363,270 | 13.77 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Put | | 8,355.76000 | 8.35576 | 7,936,770 | 13.77 | 0.00 | 0 | 60 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Put | | 13,433.73000 | 13.43373 | 12,918,750 | 13.77 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 14,81 |
| Total For R2035 | | | | | | | | | | | 278,669,660.02 | 3,181 | 115,00 |
| R2037 | On | 06/05/2021 | Bond Future | | | 11.09309 | 83.22460 | 11.20327 | 82.53683 | 15.83 | 92,961,878.20 | 1,117 | 131,80 |
| R2037 | On | 05/08/2021 | Bond Future | | | 11.32206 | 79.85862 | 11.43693 | 79.16383 | 16.65 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | | | 11.53929 | 80.73751 | 11.65879 | 80.03530 | 15.93 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | | | 11.77318 | 77.39199 | 11.89782 | 76.68200 | 16.46 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 92,961,878.20 | 1,117 | 131,80 |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 7,353.34000 | 7.35334 | 7,975,480 | 17.76 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 263.06000 | 0.26306 | 197,430 | 17.76 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 7,401.44000 | 7.40144 | 8,024,760 | 17.76 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 257.38000 | 0.25738 | 192,930 | 17.76 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 7,305.30000 | 7.30530 | 7,926,240 | 17.76 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 268.85000 | 0.26885 | 202,020 | 17.76 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | 1,578.30000 | 1.57830 | 1,389,440 | 17.82 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | 6,324.45000 | 6.32445 | 6,827,670 | 17.78 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | 1,605.78000 | 1.60578 | 1,414,210 | 17.78 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | 6,365.22000 | 6.36522 | 6,869,800 | 17.80 | 0.00 | 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 | 05/08/2021 | Bond Future | 12.27 | Put | | | 1,591.90000 | 1.59190 | 1,401,690 | 17.80 | | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | | 6,406.20000 | 6.40620 | 6,912,130 | 17.82 | | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Call | | | 8,230.06000 | 8.23006 | 8,754,250 | 17.32 | | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Put | | | 1,827.40000 | 1.82740 | 1,649,380 | 17.32 | | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 8,158.52000 | 8.15852 | 8,680,470 | 17.32 | | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 1,858.29000 | 1.85829 | 1,678,030 | 17.32 | | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Call | | | 8,194.26000 | 8.19426 | 8,717,330 | 17.32 | | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Put | | | 1,842.79000 | 1.84279 | 1,663,650 | 17.32 | | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Put | | | 6,096.02000 | 6.09602 | 5,703,380 | 15.97 | | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Call | | | 3,583.02000 | 3.58302 | 3,901,790 | 15.98 | | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Put | | | 6,062.19000 | 6.06219 | 5,670,970 | 15.98 | | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Call | | | 3,531.70000 | 3.53170 | 3,847,620 | 15.96 | | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Put | | | 6,129.72000 | 6.12972 | 5,735,650 | 15.96 | | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Call | | | 3,557.46000 | 3.55746 | 3,874,810 | 15.97 | | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | | | | 92,961,878.20 | 1,117 | 131,86 |
| R2040 | On | 06/05/2021 | Bond Future | | | 11.18446 | 85.47017 | 11.28436 | 84.80405 | | 15.98 | | 62,136,813.59 | 727 | 79,42 |
| R2040 | On | 05/08/2021 | Bond Future | | | 11.40736 | 81.87782 | 11.51155 | 81.20499 | | 17.15 | | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | | | 11.61843 | 82.77906 | 11.72687 | 82.09899 | | 16.24 | | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | | | 11.84550 | 79.20626 | 11.95864 | 78.51876 | | 16.80 | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | | | 62,136,813.59 | 727 | 79,42 |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Call | | | 7,374.80000 | 7.37480 | 7,968,760 | 18.08 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 314.38000 | 0.31438 | 242,220 | 18.08 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 7,425.30000 | 7.42530 | 8,020,530 | 18.08 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 11.58 | Put | | | 1,355.51000 | 1.35551 | 1,119,290 | 16.52 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 11.58 | Call | | | 3,277.30000 | 3.27730 | 3,707,200 | 16.52 | | 0.00 | 0 | 30 |
| R2040 | On | 06/05/2021 | Bond Future | 13.38 | Call | | | 12,222.58000 | 12.22258 | 12,879,380 | 18.08 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 307.64000 | 0.30764 | 236,750 | 18.08 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Call | | | 7,324.36000 | 7.32436 | 7,917,030 | 18.08 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 13.38 | Put | | | 29.60000 | 0.02960 | 20,280 | 18.08 | | 0.00 | 0 | 30 |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Put | | | 321.24000 | 0.32124 | 247,790 | 18.08 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 10.83 | Put | | | 3,985.24000 | 3.98524 | 3,508,200 | 15.26 | | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 10.83 | Call | | | 884.75000 | 0.88475 | 1,073,830 | 15.26 | | 0.00 | 0 | 30 |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | | 1,516.29000 | 1.51629 | 1,347,410 | 18.80 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | | 7,408.03000 | 7.40803 | 7,913,170 | 18.82 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | | 1,503.52000 | 1.50352 | 1,335,830 | 18.82 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | | 7,320.25000 | 7.32025 | 7,823,000 | 18.78 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Put | | | 3,421.02000 | 3.42102 | 3,104,800 | 17.21 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Call | | | 3,667.08000 | 3.66708 | 4,023,690 | 17.21 | | 0.00 | 0 | 90 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|--------------|
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Call | | 17.40265000 | 17.40265 | 18,061,940 | 18.84 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | 1,529.33000 | 1.52933 | 1,359,250 | 18.78 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Put | | 73.09000 | 0.07309 | 59,550 | 18.84 | | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | 7,364.04000 | 7.36404 | 7,867,990 | 18.80 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Put | | 5,221.07000 | 5.22107 | 4,805,040 | 16.60 | | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Call | | 2,171.11000 | 2.17111 | 2,427,910 | 16.60 | | 0.00 | 0 | 90 |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Put | | 1,881.71000 | 1.88171 | 1,710,560 | 17.68 | | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Call | | 8,718.58000 | 8.71858 | 9,228,590 | 17.68 | | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Put | | 1,865.76000 | 1.86576 | 1,695,700 | 17.68 | | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Call | | 8,642.85000 | 8.64285 | 9,150,680 | 17.68 | | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Put | | 1,897.78000 | 1.89778 | 1,725,540 | 17.68 | | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Call | | 8,680.69000 | 8.68069 | 9,189,610 | 17.68 | | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Call | | 3,877.19000 | 3.87719 | 4,191,020 | 16.42 | | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Put | | 6,216.55000 | 6.21655 | 5,842,880 | 16.42 | | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Call | | 3,904.89000 | 3.90489 | 4,220,120 | 16.43 | | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Put | | 6,181.04000 | 6.18104 | 5,808,770 | 16.43 | | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Call | | 3,849.58000 | 3.84958 | 4,162,010 | 16.42 | | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Put | | 6,252.23000 | 6.25223 | 5,877,160 | 16.42 | | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 3,60 |
| Total For R2040 | | | | | | | | | | | | 62,136,813.59 | 727 | 83,02 |
| R2044 | On | 06/05/2021 | Bond Future | | | 11.24966 | 82.01535 | 11.35463 | 81.31323 | 16.79 | | 0.00 | 0 | 62,08 |
| R2044 | On | 05/08/2021 | Bond Future | | | 11.46450 | 78.51127 | 11.57404 | 77.80202 | 18.01 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | | | 11.66769 | 79.37542 | 11.78175 | 78.65853 | 17.04 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | | | 11.88606 | 75.88951 | 12.00514 | 75.16470 | 17.63 | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 62,08 |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 7,039.78000 | 7.03978 | 7,658,020 | 18.85 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 359.34000 | 0.35934 | 275,460 | 18.85 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Call | | 7,090.81000 | 7.09081 | 7,710,270 | 18.87 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Put | | 353.40000 | 0.35340 | 270,740 | 18.87 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 10.70 | Call | | 492.72000 | 0.49272 | 626,700 | 15.15 | | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.40 | Call | | 2,281.51000 | 2.28151 | 2,657,180 | 16.63 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.40 | Put | | 1,981.30000 | 1.98130 | 1,654,850 | 16.63 | | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.79 | Call | | 3,856.46000 | 3.85646 | 4,352,960 | 17.26 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.10 | Put | | 3,056.02000 | 3.05602 | 2,623,020 | 16.08 | | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Call | | 7,346.48000 | 7.34648 | 7,971,690 | 19.00 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Put | | 325.37000 | 0.32537 | 248,460 | 19.00 | | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Call | | 4,362.99000 | 4.36299 | 4,887,040 | 17.51 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 365.30000 | 0.36530 | 280,220 | 18.82 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 10.70 | Put | | 5,050.06000 | 5.05006 | 4,481,920 | 15.15 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 6.98869000 | 6.98869 | 7,605,730 | 18.82 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Put | | 879.21000 | 0.87921 | 701,140 | 17.51 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Put | | 2,137.80000 | 2.13780 | 1,794,020 | 16.56 | | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Call | | 2,107.05000 | 2.10705 | 2,465,390 | 16.56 | | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.79 | Put | | 1,053.90000 | 1.05390 | 848,280 | 17.26 | | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | Bond Future | 11.10 | Call | | 1,334.40000 | 1.33440 | 1,603,520 | 16.08 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | 1,405.04000 | 1.40504 | 1,237,270 | 19.47 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | 7,590.27000 | 7.59027 | 8,132,960 | 19.49 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | 1,393.02000 | 1.39302 | 1,226,460 | 19.49 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | 7,502.80000 | 7.50280 | 8,043,070 | 19.45 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | 1,417.01000 | 1.41701 | 1,248,030 | 19.45 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | 7,546.60000 | 7.54660 | 8,088,080 | 19.47 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Call | | 8,420.75000 | 8.42075 | 8,952,400 | 18.37 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Put | | 1,958.24000 | 1.95824 | 1,773,000 | 18.37 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Call | | 8,461.72000 | 8.46172 | 8,994,380 | 18.39 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Put | | 1,945.73000 | 1.94573 | 1,761,500 | 18.39 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Call | | 8,380.01000 | 8.38001 | 8,910,630 | 18.35 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Put | | 1,971.05000 | 1.97105 | 1,784,780 | 18.35 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Put | | 6,315.71000 | 6.31571 | 5,921,440 | 17.26 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Call | | 3,808.86000 | 3.80886 | 4,136,450 | 17.24 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Put | | 6,388.40000 | 6.38840 | 5,991,180 | 17.24 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Call | | 3,836.18000 | 3.83618 | 4,165,240 | 17.25 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Put | | 6,351.82000 | 6.35182 | 5,956,070 | 17.25 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Call | | 3,863.88000 | 3.86388 | 4,194,420 | 17.26 | | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 18,60 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 80,60 |
| R2048 | On | 06/05/2021 | Bond Future | | | 11.16013 | 81.26320 | 11.26487 | 80.54175 | 16.96 | | 0.00 | 0 | 137,10 |
| R2048 | On | 05/08/2021 | Bond Future | | | 11.36040 | 82.13152 | 11.46964 | 81.40271 | 17.39 | | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | | | 11.55943 | 78.62280 | 11.67330 | 77.88618 | 17.29 | | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | | | 11.77260 | 79.50777 | 11.89159 | 78.76300 | 16.88 | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 137,10 |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 7,191.52000 | 7.19152 | 7,828,960 | 19.29 | | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | 354.64000 | 0.35464 | 270,630 | 19.29 | | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | 7,242.04000 | 7.24204 | 7,880,930 | 19.29 | | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 10.80 | Call | | 837.04000 | 0.83704 | 1,036,180 | 16.08 | | 0.00 | 0 | 1,20 |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | 347.16000 | 0.34716 | 264,600 | 19.29 | | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | 7,141.06000 | 7.14106 | 7,777,010 | 19.29 | | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | 362.27000 | 0.36227 | 276,770 | 19.29 | | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 10.20 | Put | | 8,029.26000 | 8.02926 | 7,350,090 | 14.77 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048 | On | 06/05/2021 | Bond Future | 10.20 | Call | | 112.79000 | 0.11279 | 155,070 | 14.77 | 0.00 | 0 | 1,20 |
| R2048 | On | 06/05/2021 | Bond Future | 10.80 | Put | | 4,130.49000 | 4.13049 | 3,608,180 | 16.08 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.60 | Put | | 7,361.00000 | 7.36100 | 6,818,020 | 16.05 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.60 | Call | | 1,204.21000 | 1.20421 | 1,390,040 | 16.05 | 0.00 | 0 | 1,30 |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Call | | 7,804.64000 | 7.80464 | 8,362,160 | 19.13 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Put | | 1,430.73000 | 1.43073 | 1,259,440 | 19.13 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Call | | 7,845.96000 | 7.84596 | 8,404,870 | 19.13 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Put | | 1,415.41000 | 1.41541 | 1,245,510 | 19.13 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Call | | 7,763.21000 | 7.76321 | 8,319,340 | 19.13 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Put | | 1,446.03000 | 1.44603 | 1,273,350 | 19.13 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.90 | Put | | 5,821.74000 | 5.82174 | 5,345,720 | 16.57 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.90 | Call | | 1,883.38000 | 1.88338 | 2,136,170 | 16.57 | 0.00 | 0 | 1,30 |
| R2048 | On | 05/08/2021 | Bond Future | 10.00 | Put | | 11,369.51000 | 11.36951 | 10,725,660 | 15.87 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.00 | Call | | 446.52000 | 0.44652 | 531,480 | 15.87 | 0.00 | 0 | 1,30 |
| R2048 | On | 05/08/2021 | Bond Future | 10.30 | Put | | 9,228.91000 | 9.22891 | 8,629,140 | 15.87 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.30 | Call | | 746.14000 | 0.74614 | 875,180 | 15.87 | 0.00 | 0 | 1,30 |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Put | | 1,890.63000 | 1.89063 | 1,707,810 | 18.84 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Call | | 8,802.50000 | 8.80250 | 9,357,460 | 18.84 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Put | | 1,874.57000 | 1.87457 | 1,692,910 | 18.84 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Call | | 8,726.60000 | 8.72660 | 9,279,230 | 18.84 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Put | | 1,906.81000 | 1.90681 | 1,722,820 | 18.84 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Call | | 8,764.53000 | 8.76453 | 9,318,330 | 18.84 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Call | | 3,773.32000 | 3.77332 | 4,107,810 | 16.41 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Put | | 6,406.79000 | 6.40679 | 5,996,510 | 16.41 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.49 | Call | | 3,801.82000 | 3.80182 | 4,137,890 | 16.42 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.49 | Put | | 6,369.37000 | 6.36937 | 5,960,670 | 16.42 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Call | | 3,745.21000 | 3.74521 | 4,078,130 | 16.40 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Put | | 6,444.71000 | 6.44471 | 6,032,860 | 16.40 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 7,60 |
| Total For R2048 | | | | | | | | | | | 0.00 | 0 | 144,77 |
| R209 | On | 06/05/2021 | Bond Future | | | 10.77217 | 67.50922 | 10.87677 | 66.93731 | 17.85 | 0.00 | 0 | 27,10 |
| R209 | On | 05/08/2021 | Bond Future | | | 10.97191 | 68.23086 | 11.08046 | 67.65308 | 17.23 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | | | 11.17056 | 65.84081 | 11.28318 | 65.25693 | 17.52 | 0.00 | 0 | 1,70 |
| R209 | On | 03/02/2022 | Bond Future | | | 11.37920 | 66.58199 | 11.49618 | 65.99165 | 17.27 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 0.00 | 0 | 28,91 |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | 6,989.54000 | 6.98954 | 7,515,060 | 19.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | 191.33000 | 0.19133 | 144,940 | 19.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | 7,031.73000 | 7.03173 | 7,558,100 | 19.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.50 | Put | | 8,212.28000 | 8.21228 | 7,665,530 | 16.83 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R209 | On | 06/05/2021 | Bond Future | 9.50 | Call | | 81.33000 | 0.08133 | 106,490 | 16.83 | 0.00 | 0 | 2,11 |
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Put | | 3,687.17000 | 3.68717 | 3,269,260 | 17.13 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Call | | 733.37000 | 0.73337 | 887,370 | 17.13 | 0.00 | 0 | 50 |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Call | | 1,193.60000 | 1.19360 | 1,411,080 | 17.42 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Put | | 6,722.22000 | 6.72222 | 6,197,840 | 16.83 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Call | | 169.38000 | 0.16938 | 216,910 | 16.83 | 0.00 | 0 | 5,01 |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Call | | 2,225.02000 | 2.22502 | 2,548,540 | 17.85 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Put | | 1,560.28000 | 1.56028 | 1,311,890 | 17.85 | 0.00 | 0 | 3,50 |
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Put | | 5,346.06000 | 5.34606 | 4,856,090 | 16.83 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | 195.58000 | 0.19558 | 148,330 | 19.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Call | | 4,370.12000 | 4.37012 | 4,821,150 | 18.82 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Put | | 603.22000 | 0.60322 | 482,340 | 18.82 | 0.00 | 0 | 3,71 |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | 4,124.84000 | 4.12484 | 3,683,780 | 17.01 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | 589.05000 | 0.58905 | 719,900 | 17.01 | 0.00 | 0 | 5,31 |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | 3,042.14000 | 3.04214 | 3,426,060 | 18.15 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Put | | 2,722.46000 | 2.72246 | 2,368,030 | 17.42 | 0.00 | 0 | 6,21 |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | 187.16000 | 0.18716 | 141,620 | 19.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | 6,947.39000 | 6.94739 | 7,472,050 | 19.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | 1,058.18000 | 1.05818 | 870,190 | 18.15 | 0.00 | 0 | 9,11 |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 7,073.92000 | 7.07392 | 7,601,140 | 19.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 183.06000 | 0.18306 | 138,370 | 19.71 | 0.00 | 0 | 9,11 |
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Call | | 324.41000 | 0.32441 | 406,350 | 16.83 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | 5,171.83000 | 5.17183 | 5,578,500 | 17.95 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | 1,520.82000 | 1.52082 | 1,349,710 | 17.95 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | 5,206.93000 | 5.20693 | 5,614,820 | 17.97 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | 1,507.29000 | 1.50729 | 1,337,400 | 17.97 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | 5,136.80000 | 5.13680 | 5,542,230 | 17.93 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | 1,534.48000 | 1.53448 | 1,362,130 | 17.93 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Call | | 6,394.33000 | 6.39433 | 6,802,470 | 18.87 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Put | | 2,050.22000 | 2.05022 | 1,874,480 | 18.87 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Put | | 2,284.80000 | 2.28480 | 2,092,590 | 18.55 | 0.00 | 0 | 5,50 |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Call | | 6,427.91000 | 6.42791 | 6,836,970 | 18.89 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Put | | 2,037.27000 | 2.03727 | 1,862,450 | 18.89 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Call | | 6,461.53000 | 6.46153 | 6,871,510 | 18.91 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Put | | 2,024.41000 | 2.02441 | 1,850,510 | 18.91 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Call | | 1,914.68000 | 1.91468 | 2,117,200 | 16.77 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Put | | 6,136.75000 | 6.13675 | 5,755,390 | 16.77 | 0.00 | 0 | 5,50 |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Put | | 10,866.63000 | 10.86663 | 10,372,830 | 16.54 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Call | | 662.15000 | 0.66215 | 752,230 | 16.54 | 0.00 | 0 | 3,71 |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Call | | 5,829.79000 | 5.82979 | 6,221,460 | 18.55 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Call | | | 3,163.65000 | 3.16365 | 3,424,070 | 16.80 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Put | | | 5,616.44000 | 5.61644 | 5,286,520 | 16.80 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Call | | | 3,186.21000 | 3.18621 | 3,447,790 | 16.81 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Put | | | 5,586.12000 | 5.58612 | 5,257,360 | 16.81 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Call | | | 3,208.86000 | 3.20886 | 3,471,600 | 16.82 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Put | | | 5,555.94000 | 5.55594 | 5,228,340 | 16.82 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 59,57 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 88,45 |
| R210 | On | 06/05/2021 | Bond Future | | | 199.61772 | 199.61772 | 196.58532 | 196.58532 | | | 0.00 | 0 | 1,18 |
| R210 | On | 05/08/2021 | Bond Future | | | 201.80058 | 201.80058 | 198.73591 | 198.73591 | | | 0.00 | 0 | |
| R210 | On | 04/11/2021 | Bond Future | | | 201.32609 | 201.32609 | 198.22762 | 198.22762 | | | 0.00 | 0 | |
| R210 | On | 03/02/2022 | Bond Future | | | 203.63794 | 203.63794 | 200.50409 | 200.50409 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,18 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,18 |
| R212 | On | 06/05/2021 | Bond Future | | | 171.27607 | 171.27607 | 171.28022 | 171.28022 | | | 0.00 | 0 | 2,98 |
| R212 | On | 05/08/2021 | Bond Future | | | 170.81711 | 170.81711 | 170.82199 | 170.82199 | | | 0.00 | 0 | |
| R212 | On | 04/11/2021 | Bond Future | | | 172.73515 | 172.73515 | 172.74054 | 172.74054 | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 2,98 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 2,98 |
| R213 | On | 06/05/2021 | Bond Future | | | 9.74607 | 84.25745 | 9.87137 | 83.57094 | | 12.99 | 0.00 | 0 | 9,54 |
| R213 | On | 05/08/2021 | Bond Future | | | 9.95547 | 85.15781 | 10.08606 | 84.46430 | | 12.54 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | | | 10.16624 | 82.56454 | 10.30233 | 81.86360 | | 12.69 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | | | 10.39444 | 83.49363 | 10.53658 | 82.78495 | | 12.52 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 9,54 |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Call | | | 10,161.81000 | 10.16181 | 10,841,580 | 14.35 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Put | | | 17.13000 | 0.01713 | 10,390 | 14.35 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Call | | | 10,207.04000 | 10.20704 | 10,887,010 | 14.35 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Put | | | 16.58000 | 0.01658 | 10,040 | 14.35 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Call | | | 10,116.55000 | 10.11655 | 10,796,130 | 14.35 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Put | | | 17.69000 | 0.01769 | 10,760 | 14.35 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Call | | | 4,879.56000 | 4.87956 | 5,377,200 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Put | | | 1,319.90000 | 1.31990 | 1,124,030 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Call | | | 2,815.00000 | 2.81500 | 3,189,630 | 12.47 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Put | | | 2,530.78000 | 2.53078 | 2,211,900 | 12.47 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Put | | | 5,140.68000 | 5.14068 | 4,646,770 | 11.93 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Call | | | 1,073.22000 | 1.07322 | 1,272,820 | 11.93 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Call | | | 5,136.83000 | 5.13683 | 5,645,470 | 13.14 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Put | | | 1,229.51000 | 1.22951 | 1,044,640 | 13.14 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Call | | 5.17385000 | 5.17385 | 5,684,020 | 13.16 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Put | | 1,217.03000 | 1.21703 | 1,033,690 | 13.16 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Call | | 5,099.71000 | 5.09971 | 5,606,820 | 13.13 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Put | | 1,241.93000 | 1.24193 | 1,055,530 | 13.13 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Call | | 5,859.76000 | 5.85976 | 6,350,110 | 13.59 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Put | | 1,857.83000 | 1.85783 | 1,647,240 | 13.59 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Call | | 5,790.76000 | 5.79076 | 6,278,590 | 13.56 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Put | | 1,884.76000 | 1.88476 | 1,671,650 | 13.56 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Call | | 5,825.34000 | 5.82534 | 6,314,430 | 13.58 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Put | | 1,871.36000 | 1.87136 | 1,659,510 | 13.58 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Call | | 3,002.39000 | 3.00239 | 3,321,460 | 12.28 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Put | | 4,948.99000 | 4.94899 | 4,559,380 | 12.28 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Call | | 1,863.00000 | 1.86300 | 2,097,130 | 11.87 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Put | | 6,793.33000 | 6.79333 | 6,318,780 | 11.87 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Put | | 10,986.03000 | 10.98603 | 10,396,180 | 11.81 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Call | | 2,609.79000 | 2.60979 | 2,902,010 | 12.15 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Put | | 5,483.75000 | 5.48375 | 5,067,290 | 12.15 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Call | | 2,630.76000 | 2.63076 | 2,924,470 | 12.16 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Put | | 5,452.85000 | 5.45285 | 5,037,880 | 12.16 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Call | | 2,588.91000 | 2.58891 | 2,879,640 | 12.14 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Call | | 908.79000 | 0.90879 | 1,045,120 | 11.81 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Put | | 4,670.17000 | 4.67017 | 4,295,350 | 12.35 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Call | | 2,189.81000 | 2.18981 | 2,450,620 | 12.00 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Put | | 6,162.95000 | 6.16295 | 5,715,080 | 12.00 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Put | | 10,153.20000 | 10.15320 | 9,580,850 | 11.81 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Put | | 5,514.79000 | 5.51479 | 5,096,840 | 12.14 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Call | | 764.27000 | 0.76427 | 883,100 | 11.81 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Call | | 3,232.96000 | 3.23296 | 3,566,820 | 12.35 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 90 |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 10,40 |
| R214 | On | 06/05/2021 | Bond Future | | | 11.10852 | 64.64047 | 11.21814 | 64.03509 | 19.40 | 0.00 | 0 | 14,00 |
| R214 | On | 05/08/2021 | Bond Future | | | 11.30545 | 65.33125 | 11.41939 | 64.71966 | 18.69 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | | | 11.50099 | 62.77221 | 11.61935 | 62.15405 | 19.06 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | | | 11.70976 | 63.47873 | 11.83297 | 62.85372 | 18.76 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 0.00 | 0 | 14,00 |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Call | | 5,730.15000 | 5.73015 | 6,246,560 | 21.43 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Put | | 413.36000 | 0.41336 | 324,390 | 21.43 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Call | | 5,769.90000 | 5.76990 | 6,287,640 | 21.43 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Put | | 405.67000 | 0.40567 | 318,030 | 21.43 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 5.69045000 | 5.69045 | 6,205,520 | 21.43 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 421.17000 | 0.42117 | 330,860 | 21.43 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | 4,853.43000 | 4.85343 | 5,263,970 | 19.40 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | 1,832.34000 | 1.83234 | 1,631,290 | 19.40 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | 4,887.25000 | 4.88725 | 5,299,130 | 19.42 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | 1,817.08000 | 1.81708 | 1,617,370 | 19.42 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | 4,920.99000 | 4.92099 | 5,334,200 | 19.44 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | 1,801.80000 | 1.80180 | 1,603,420 | 19.44 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Put | | 2,152.30000 | 2.15230 | 1,963,310 | 20.15 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Call | | 6,295.77000 | 6.29577 | 6,722,990 | 20.12 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Put | | 2,179.35000 | 2.17935 | 1,988,410 | 20.12 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Call | | 6,328.43000 | 6.32843 | 6,756,630 | 20.13 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Put | | 2,165.78000 | 2.16578 | 1,975,820 | 20.13 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Call | | 6,361.11000 | 6.36111 | 6,790,280 | 20.15 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Call | | 3,383.52000 | 3.38352 | 3,668,560 | 18.13 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Put | | 5,573.34000 | 5.57334 | 5,233,370 | 18.13 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Call | | 3,337.12000 | 3.33712 | 3,619,740 | 18.11 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Put | | 5,633.63000 | 5.63363 | 5,291,240 | 18.11 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Call | | 3,360.29000 | 3.36029 | 3,644,120 | 18.12 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Put | | 5,603.42000 | 5.60342 | 5,262,240 | 18.12 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 0.00 | 0 | 14,03 |
| Total for Bond | | | | | | | | | | | 1,356,130,417.18 | 22,940 | 1,187,91 |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ES26A | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|--------|------------|--------------------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| R197 On 07/12/2023 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| R2040 On 31/01/2040 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | |
| R2044 On 31/01/2044 | | | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | | 0.00 | 0 | |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R212 | | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| Total for Price Contribution | | | | | | | | | | | | 0.00 | 0 | |
| GOVI | On | 06/05/2021 | GOVI | | | 748.59700 | 748.59700 | 742.90700 | 742.90700 | | | 0.00 | 0 | 97 |
| GOVI | On | 05/08/2021 | GOVI | | | 756.51200 | 756.51200 | 750.76500 | 750.76500 | | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | | | 764.90800 | 764.90800 | 759.10000 | 759.10000 | | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | | | 773.50900 | 773.50900 | 767.63600 | 767.63600 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 97 |
| GOVI | On | 06/05/2021 | GOVI | 678.68 | Call | | | 642,270.00000 | 64.22700 | 699,170,000 | | 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 | | | 642,170.00000 | 64.21700 | 699,070,000 | | 0.00 | 0 | |
| 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 | | | 642,370.00000 | 64.23700 | 699,270,000 | | 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 | | | 316,350.00000 | 31.63500 | 373,820,000 | | 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 | | | 316,250.00000 | 31.62500 | 373,720,000 | | 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 | | | 316,150.00000 | 31.61500 | 373,620,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.41 | Call | | | 306,900.00000 | 30.69000 | 364,980,000 | | 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 | | | 306,800.00000 | 30.68000 | 364,880,000 | | 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 | | | 307,000.00000 | 30.70000 | 365,080,000 | | 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 | | | 251,140.00000 | 25.11400 | 192,410,000 | | 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 | | | 251,240.00000 | 25.12400 | 192,510,000 | | 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 | | | 251,040.00000 | 25.10400 | 192,310,000 | | 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 | | | | | | | | | | | | 0.00 | 0 | 97 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 97 |
| AL37 | On | 06/05/2021 | Index Future | | | 777.04700 | 777.04700 | 771.82900 | 771.82900 | | | 0.00 | 0 | |
| AL37 | On | 05/08/2021 | Index Future | | | 785.26200 | 785.26200 | 779.99300 | 779.99300 | | | 0.00 | 0 | |
| AL37 | On | 04/11/2021 | Index Future | | | 793.97800 | 793.97800 | 788.65100 | 788.65100 | | | 0.00 | 0 | |
| AL37 | On | 03/02/2022 | Index Future | | | 802.90500 | 802.90500 | 797.52000 | 797.52000 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| AL7T | On | 06/05/2021 | Index Future | | | 862.40700 | 862.40700 | 854.40300 | 854.40300 | | | 0.00 | 0 | |
| AL7T | On | 05/08/2021 | Index Future | | | 871.52500 | 871.52500 | 863.44000 | 863.44000 | | | 0.00 | 0 | |
| AL7T | On | 04/11/2021 | Index Future | | | 881.19800 | 881.19800 | 873.02600 | 873.02600 | | | 0.00 | 0 | |
| AL7T | On | 03/02/2022 | Index Future | | | 891.10600 | 891.10600 | 882.84300 | 882.84300 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 06/05/2021 | Index Future | | | 757.42500 | 757.42500 | 751.68800 | 751.68800 | | | 0.00 | 0 | 25 |
| ALBI | On | 05/08/2021 | Index Future | | | 765.43400 | 765.43400 | 759.63900 | 759.63900 | | | 0.00 | 0 | |
| ALBI | On | 04/11/2021 | Index Future | | | 773.92900 | 773.92900 | 768.07200 | 768.07200 | | | 0.00 | 0 | |
| ALBI | On | 03/02/2022 | Index Future | | | 782.63100 | 782.63100 | 776.70900 | 776.70900 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 25 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 25 |
| IGOV | On | 06/05/2021 | Index Future | | | 278.69500 | 278.69500 | 276.53700 | 276.53700 | | | 0.00 | 0 | 85 |
| IGOV | On | 05/08/2021 | Index Future | | | 281.71000 | 281.71000 | 279.53000 | 279.53000 | | | 0.00 | 0 | |
| IGOV | On | 04/11/2021 | Index Future | | | 284.90400 | 284.90400 | 282.70000 | 282.70000 | | | 0.00 | 0 | |
| IGOV | On | 03/02/2022 | Index Future | | | 288.17500 | 288.17500 | 285.94600 | 285.94600 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 85 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 85 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,15 |
| 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 | | | 3.73500 | 96.26500 | 3.76500 | 96.23500 | | | 0.00 | 0 | |
| JIBAR f | On | 19/05/2021 | Jibar Future | | | 3.76000 | 96.24000 | 3.79000 | 96.21000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2021 | Jibar Future | | | 3.84500 | 96.15500 | 3.89500 | 96.10500 | | | 0.00 | 0 | |
| JIBAR f | On | 21/07/2021 | Jibar Future | | | 3.87000 | 96.13000 | 3.93000 | 96.07000 | | | 0.00 | 0 | |
| JIBAR f | On | 18/08/2021 | Jibar Future | | | 4.02000 | 95.98000 | 4.12000 | 95.88000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/09/2021 | Jibar Future | | | 4.05000 | 95.95000 | 4.16000 | 95.84000 | | | 0.00 | 0 | 30,00 |
| JIBAR f | On | 15/12/2021 | Jibar Future | | | 4.41500 | 95.58500 | 4.57500 | 95.42500 | | | 0.00 | 0 | |
| JIBAR f | On | 16/03/2022 | Jibar Future | | | 4.62000 | 95.38000 | 4.82000 | 95.18000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2022 | Jibar Future | | | 4.90000 | 95.10000 | 5.11000 | 94.89000 | | | 0.00 | 0 | 47 |
| JIBAR f | On | 21/09/2022 | Jibar Future | | | 5.11500 | 94.88500 | 5.31500 | 94.68500 | | | 0.00 | 0 | |
| JIBAR f | On | 21/12/2022 | Jibar Future | | | 5.40500 | 94.59500 | 5.60500 | 94.39500 | | | 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 | | | 90.80000 | 90.80000 | 90.84000 | 90.84000 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------------------|-------------------|-------------------|
| Total for Derivatives : | | | | | | | | | 1,356,130,417.18 | 22,940 | 1,220,61 |
| AA06 On 15/04/2021 Spot Bond | | | | | 0.00000 | 100.80278 | | | 0.00 | 0 | |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AA06 | | | | | | | | | 0.00 | 0 | |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total AA06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AA06/JIBAR | | | | | | | | | 0.00 | 0 | |
| AA07 On 15/04/2021 Spot Bond | | | 6.18000 | 104.21564 | 6.18000 | 104.19809 | | | 0.00 | 0 | |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AA07 | | | | | | | | | 0.00 | 0 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.77000 | 301.54156 | 3.77000 | 301.49402 | | 1,131,000,000,000.00 | 300,000,000 | 275,000,00 | |
| Total ABCPI3 SPOT | | | | | | | | 1,131,000,000,000.00 | 300,000,000 | 275,000,00 | |
| Total For ABCPI3 | | | | | | | | 1,131,000,000,000.00 | 300,000,000 | 275,000,00 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 99.99993 | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.75912 | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 101.98723 | 9.65000 | 101.96082 | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.22593 | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 99.97114 | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 100.89104 | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.42252 | | | 0.00 | 0 | 200,000,00 |
| Total ABFN16 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For ABFN16 | | | | | | | | | 0.00 | 0 | 200,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|-------------------|
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.75539 | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.00495 | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.38353 | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.62934 | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.91816 | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 104.49584 | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.42764 | | | 0.00 | 0 | |
| Total ABFN27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN27 | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.92087 | | | 0.00 | 0 | 200,000,0€ |
| Total ABFN28 SPOT | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| Total For ABFN28 | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.01290 | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.95944 | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.37198 | | | 0.00 | 1,200,000,000 | 300,000,0€ |
| Total ABFN31 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,0€ |
| Total For ABFN31 | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,0€ |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.88392 | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.87502 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.84087 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.99376 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.34363 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.82012 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.65454 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.37771 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.11313 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 99.71369 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 98.95671 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.79510 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.81798 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN44 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.83438 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN45 On 24/06/2025 Spot Bond | | | | | 0.00000 | 99.88200 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN46 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.23622 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN47 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.24776 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 100.21315 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 100.50178 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.12529 | | | | 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 | 147.70804 | | | | 0.00 | 0 | |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 81.44340 | 100.00000 | 81.25768 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.18000 | 7.18000 | 7.18000 | 136.89858 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 17.65056 | 100.00000 | 17.61075 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 101.75014 | | | | 0.00 | 0 | |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | |
| ABN05 On 18/04/2021 Spot Bond | | | 3.06000 | 217.77592 | 3.06000 | 217.74571 | | | | 0.00 | 0 | |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.78000 | 2.78000 | 2.78000 | 147.01660 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.27000 | 4.27000 | 4.27000 | 188.97561 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.78000 | 4.78000 | 4.78000 | 212.93489 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 7.01000 | 7.01000 | 7.01000 | 101.64393 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.54000 | 7.54000 | 7.54000 | 116.04231 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 5.67000 | 5.67000 | 5.67000 | 103.11870 | | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 5.20000 | 104.35818 | 5.20000 | 104.34336 | | | | 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 | | | 5.51000 | 107.87658 | 5.51000 | 107.86038 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 5.54000 | 109.95104 | 5.54000 | 109.93444 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 7.10500 | 116.41773 | 7.10500 | 116.39528 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 8.31500 | 115.32584 | 8.31500 | 115.29989 | | | | 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 | | | 5.98000 | 108.66434 | 5.98000 | 113.55785 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.65000 | 105.19240 | 7.65000 | 105.17094 | | | | 0.00 | 0 | |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 9.96354 | 100.00000 | 9.94161 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.15000 | 2.15000 | 2.15000 | 313.99481 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.38000 | 169.84971 | 1.38000 | 169.83390 | | | | 0.00 | 0 | 185,360,00 |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | 185,360,00 |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | 185,360,00 |
| ABX01 On 10/07/2024 Spot Bond | | | 10.41500 | 10.41500 | 10.41500 | 103.31682 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 99.86868 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 99.87301 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 99.87864 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 99.87801 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.42086 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL190 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.87369 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.87369 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.87006 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.87006 | | | | 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 | 99.88061 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 99.88144 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 99.88467 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.39615 | | | | 0.00 | 0 | |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.32655 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.55983 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.57780 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.28563 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 100.85991 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.45508 | | | | 0.00 | 0 | 200,000,0€ |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.80982 | | | | 0.00 | 72,800,000 | 18,200,0€ |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 72,800,000 | 18,200,0€ |
| Total For AGT01 | | | | | | | | | | 0.00 | 72,800,000 | 18,200,0€ |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.88534 | | | | 0.00 | 0 | 1,000,000,0€ |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,0€ |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 1,000,000,0€ |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 100.73564 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 102.55249 | | | | 0.00 | 500,000,000 | 500,000,0€ |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,0€ |
| Total For AGT04 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,0€ |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.82243 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.82243 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.95977 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.79957 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.79194 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.87591 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.95984 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.23422 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.31797 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.47806 | | | | 0.00 | 0 | |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.31436 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2023 Spot Bond | | | 6.70000 | 107.61840 | 6.70000 | 107.59880 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.33147 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.35426 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.94445 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.57541 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.77490 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.33139 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.35417 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.51315 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.30861 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.34280 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.36557 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.55845 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 7.58000 | 112.28078 | 7.58000 | 112.25783 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 6.70000 | 109.96112 | 6.70000 | 109.94110 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AIR05 On 29/05/2030 Spot Bond | | | 11.75000 | 93.23457 | 11.75000 | 93.20516 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 6.54000 | 166.94890 | 6.54000 | 166.91019 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.94619 | | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.74635 | | | | 0.00 | 0 | 217,000,00 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 217,000,00 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 217,000,00 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.05844 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.67162 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.00934 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.20037 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 100.35071 | | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | | 0.00 | 0 | |
| APF13 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.36067 | | | | 0.00 | 0 | |
| Total APF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF13 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 99.85045 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.34556 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |
| ASN02: On 07/12/2033 Spot Bond | | | 5.13000 | 227.82860 | 5.13000 | 227.78435 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03: On 07/12/2033 Spot Bond | | | 5.14500 | 205.46752 | 5.14500 | 205.42755 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN13: On 31/01/2022 Spot Bond | | | 2.36000 | 168.41824 | 2.36000 | 168.39805 | | | | 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 | 98.52885 | | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.61809 | | | | 0.00 | 0 | |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.63427 | | | | 0.00 | 0 | |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | |
| ASN14: On 31/01/2022 Spot Bond | | | 2.40500 | 168.35296 | 2.40500 | 168.33257 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 55.39475 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.21311 | | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/03/2028 Spot Bond | | | 5.16000 | 178.86378 | 5.16000 | 178.82892 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN154 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | |
| ASN156 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | |
| ASN157 On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | |
| ASN160 On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.57004 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN161 On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.37825 | | | | 0.00 | 0 | |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | |
| ASN162 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 | |
| ASN164 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 | |
| ASN165 On 20/06/2021 Spot Bond | | | | | 0.00000 | 99.98630 | | | | 0.00 | 0 | |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | |
| ASN170 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 | |
| ASN173 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 | |
| ASN177 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN18 On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.85895 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.21823 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 31/01/2038 Spot Bond | | | 5.15000 | 102.40557 | 5.15000 | 102.38554 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.89161 | | | | 0.00 | 0 | 40,000,00 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.88985 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.86977 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.37401 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.42239 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.21918 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.20013 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.85939 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.88444 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN274 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.43667 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN278 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.33868 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN279 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.33033 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN280 On 13/09/2025 Spot Bond | | | | | 0.00000 | 99.99978 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN286 On 26/09/2023 Spot Bond | | | | | 0.00000 | 99.85258 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN291 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.88190 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN300 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.84647 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN310 On 31/03/2029 Spot Bond | | | 4.62500 | 4.62500 | 4.62500 | 99.67421 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN318 On 28/02/2033 Spot Bond | | | 5.26500 | 5.26500 | 5.26500 | 90.43814 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN319 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.88859 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.87152 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN328 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.54406 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.88768 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN335 On 31/01/2038 Spot Bond | | | 5.26000 | 100.95410 | 5.26000 | 100.93407 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN337 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.87971 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN341 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.89156 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN346 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.86730 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN351 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.88509 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN354 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.88509 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN358 On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.21904 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN365 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.86035 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN369 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.88743 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN373 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.88290 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN38 On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.69991 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.86232 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.88635 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.30325 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 17/12/2025 Spot Bond | | | | | 0.00000 | 99.97180 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.88722 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.86567 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.14664 | | | | 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 | 103.91216 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.00117 | | | | 0.00 | 0 | |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN444 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.00117 | | | | 0.00 | 0 | |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN445 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 22/06/2023 Spot Bond | | | | | 0.00000 | 99.89476 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 23/06/2025 Spot Bond | | | | | 0.00000 | 99.89097 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 01/07/2023 Spot Bond | | | | | 0.00000 | 99.85498 | | | | 0.00 | 0 | 600,000,00 |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| ASN45 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.32742 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 21/12/2026 Spot Bond | | | | | 0.00000 | 102.61179 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.78411 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.79175 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 28/02/2023 Spot Bond | | | 9.94000 | 9.94000 | 9.94000 | 100.39620 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/03/2024 Spot Bond | | | 10.38000 | 10.38000 | 10.38000 | 104.72314 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/01/2022 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 101.09653 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN470 On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 100.43374 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN471 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.61105 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN472 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.71816 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN473 On 31/03/2024 Spot Bond | | | 9.96500 | 9.96500 | 9.96500 | 104.53224 | | | | 0.00 | 0 | |
| Total ASN473 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN473 | | | | | | | | | | 0.00 | 0 | |
| ASN474 On 28/02/2023 Spot Bond | | | 9.50500 | 9.50500 | 9.50500 | 100.37923 | | | | 0.00 | 0 | |
| Total ASN474 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | | 0.00 | 0 | |
| ASN475 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.45337 | | | | 0.00 | 0 | |
| Total ASN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN475 | | | | | | | | | | 0.00 | 0 | |
| ASN476 On 17/08/2025 Spot Bond | | | | | 0.00000 | 99.88315 | | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN477 On 20/06/2025 Spot Bond | | | | | 0.00000 | 99.85930 | | | | 0.00 | 0 | 840,000,00 |
| Total ASN477 SPOT | | | | | | | | | | 0.00 | 0 | 840,000,00 |
| Total For ASN477 | | | | | | | | | | 0.00 | 0 | 840,000,00 |
| ASN478 On 25/05/2021 Spot Bond | | | | | 0.00000 | 100.23770 | | | | 0.00 | 0 | |
| Total ASN478 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN478 | | | | | | | | | | 0.00 | 0 | |
| ASN479 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.80000 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN480 On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 100.42306 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN48: On 01/09/2025 Spot Bond | | | | | 0.00000 | 99.88358 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 02/09/2021 Spot Bond | | | | | 0.00000 | 100.16770 | | | | 0.00 | 0 | |
| Total ASN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN490 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.14231 | | | | 0.00 | 0 | |
| Total ASN492 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN492 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.95968 | | | | 0.00 | 0 | |
| Total ASN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN493 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 08/09/2021 Spot Bond | | | | | 0.00000 | 100.08411 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 16/03/2021 Spot Bond | | | | | 0.00000 | 99.98789 | | | | 0.00 | 0 | |
| Total ASN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN499 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 18/03/2021 Spot Bond | | | | | 0.00000 | 99.96344 | | | | 0.00 | 0 | |
| Total ASN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN501 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.91858 | | | | 0.00 | 0 | |
| Total ASN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN505 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 99.88686 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.00000 | 102.07701 | 9.00000 | 102.07123 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 8.18000 | 101.88977 | 8.18000 | 101.88252 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 101.93091 | 8.36000 | 101.92395 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 101.93091 | 8.36000 | 101.92395 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.94137 | | | | 0.00 | 0 | |
| Total ASN514 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN514 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 08/04/2021 Spot Bond | | | | | 0.00000 | 100.83622 | | | | 0.00 | 0 | |
| Total ASN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN517 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 14/04/2021 Spot Bond | | | | | 0.00000 | 100.72884 | | | | 0.00 | 0 | |
| Total ASN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN518 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2022 Spot Bond | | | 9.10000 | 101.08753 | 9.10000 | 101.06267 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 11.05000 | 101.31588 | 11.05000 | 101.28579 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/07/2024 Spot Bond | | | 11.00000 | 101.31005 | 11.00000 | 101.28009 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.33318 | | | | 0.00 | 0 | |
| Total ASN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN531 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 101.25163 | 10.50000 | 101.22302 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 101.25163 | 10.50000 | 101.22302 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.20038 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.64822 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN542 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.26930 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN543 On 31/07/2023 Spot Bond | | | 10.60000 | 101.26333 | 10.60000 | 101.23444 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN550 On 31/01/2024 Spot Bond | | | 10.47000 | 102.58194 | 10.47000 | 101.21959 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN558 On 31/01/2024 Spot Bond | | | 10.55000 | 101.21347 | 10.55000 | 101.18441 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN560 On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.60750 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN561 On 10/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.45471 | | | | 0.00 | 0 | |
| Total ASN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN561 | | | | | | | | | | 0.00 | 0 | |
| ASN562 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.45668 | | | | 0.00 | 0 | |
| Total ASN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN562 | | | | | | | | | | 0.00 | 0 | |
| ASN563 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.45668 | | | | 0.00 | 0 | |
| Total ASN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN563 | | | | | | | | | | 0.00 | 0 | |
| ASN564 On 17/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.40275 | | | | 0.00 | 0 | |
| Total ASN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN565 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN56(On 19/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.31180 | | | | 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 | 100.29630 | | | | 0.00 | 0 | |
| Total ASN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN567 | | | | | | | | | | 0.00 | 0 | |
| ASN56(On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.33901 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56(On 04/09/2024 Spot Bond | | | | | 0.00000 | 100.31228 | | | | 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 | 100.28433 | | | | 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 | 100.25725 | | | | 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 | 100.27079 | | | | 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 | 100.27079 | | | | 0.00 | 0 | |
| Total ASN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN573 | | | | | | | | | | 0.00 | 0 | |
| ASN57(On 13/02/2023 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN57(On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.89158 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN58(On 13/02/2023 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 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 | 100.12773 | | | | 0.00 | 0 | |
| Total ASN582 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| Total For ASN582 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.11745 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For ASN583 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| ASN58 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.08244 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total ASN584 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For ASN584 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| ASN58 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.10330 | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total ASN585 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For ASN585 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| ASN58 On 14/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN586 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 6.10000 | 102.91779 | 6.10000 | 102.90072 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 99.79465 | 9.30000 | 99.76960 | | | | 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 | 100.41803 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.52089 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.31862 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.39330 | | | | 0.00 | 0 | |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.02348 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.56500 | 101.62610 | 6.56500 | 101.60807 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.81035 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW35 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.37474 | | | | 0.00 | 0 | |
| Total BAW35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW35 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 100.37277 | | | | 0.00 | 0 | 400,000,00 |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.85187 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.65713 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.63702 | | | | 0.00 | 0 | |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 8.90000 | 8.90000 | 8.90000 | 106.49225 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.50571 | | | | 0.00 | 0 | |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.72191 | | | | 0.00 | 0 | |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.02500 | 11.02500 | 11.02500 | 109.92062 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.41403 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 101.49092 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.21666 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.21677 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.20061 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.70769 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.70769 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.29916 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.75825 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.70715 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.75761 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.65636 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.75744 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.96024 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.00983 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.00983 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.00983 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2024 Spot Bond | | | | | 0.00000 | 102.06059 | | | | 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 | 102.01050 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.36432 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/06/2023 Spot Bond | | | | | 0.00000 | 102.11158 | | | | 0.00 | 0 | 600,000,00 |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| BC127 On 08/05/2021 Spot Bond | | | | | 0.00000 | 100.51210 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.97000 | 7.97000 | 7.97000 | 104.09038 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.60765 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.61500 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.99476 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.11070 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.70000 | 106.00163 | 7.70000 | 105.97987 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.23804 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 101.13719 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 7.60000 | 105.12060 | 7.60000 | 105.09893 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 101.59163 | | | | 0.00 | 0 | |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | |
| BGL13 On 20/08/2021 Spot Bond | | | 6.70000 | 102.90439 | 6.70000 | 102.88602 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 102.43826 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.15891 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.37385 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.67000 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.08721 | | | | 0.00 | 0 | 200,000,00 |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 104.90505 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 104.13635 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.68492 | | | | 0.00 | 1,600,000,000 | 300,000,00 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 300,000,00 |
| Total For BID08 | | | | | | | | | | 0.00 | 1,600,000,000 | 300,000,00 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.46726 | | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.66537 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 6.44000 | 110.82032 | 6.44000 | 110.80091 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.03609 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.26436 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.26288 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.70093 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.79737 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.08802 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.27100 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 96.10600 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 62.79600 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.39840 | | | | 0.00 | 0 | |
| Total BNPP08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP08 | | | | | | | | | | 0.00 | 0 | |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 99.89799 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.70083 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.06352 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.34270 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.50275 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF20 On 26/02/2023 Spot Bond | | | | | 0.00000 | 99.00427 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF21 On 16/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BPPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF22 | | | | | | | | | | 0.00 | 0 | |
| BPPF22 On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.86048 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF23 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.56328 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF24 On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.60681 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF25 On 12/10/2021 Spot Bond | | | | | 0.00000 | 100.82933 | | | | 0.00 | 0 | |
| Total BPPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF26 | | | | | | | | | | 0.00 | 0 | |
| BPPF26 On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.89363 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF27 On 03/11/2021 Spot Bond | | | | | 0.00000 | 100.53821 | | | | 0.00 | 0 | |
| Total BPPF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF28 | | | | | | | | | | 0.00 | 0 | |
| BPPF28 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.56324 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF29 On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.58501 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.21277 | | | | 0.00 | 0 | |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.54627 | | | | 0.00 | 0 | |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| CBL26 On 06/05/2021 Spot Bond | | | 5.30000 | 104.77906 | 5.30000 | 104.76396 | | | | 0.00 | 0 | |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.42848 | | | | 0.00 | 0 | |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.40494 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.46500 | 113.32735 | 7.46500 | 113.30454 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 7.71500 | 113.97226 | 7.71500 | 113.94856 | | | | 0.00 | 0 | 1,500,000,00 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| CCT03 On 15/03/2025 Spot Bond | | | 8.34500 | 109.43352 | 8.34500 | 109.40920 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.76500 | 103.48450 | 9.76500 | 102.63268 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.90005 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.73519 | | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.83083 | | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CGR45 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.29452 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.31512 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 101.06807 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.13445 | | | | 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 | 102.00361 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 159.18431 | 3.14000 | 159.08275 | | | | 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 | 159.13120 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 109.93021 | 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 | 99.38230 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 7.47000 | 108.05540 | 7.47000 | 108.03351 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 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 CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN364 On 20/03/2024 Spot Bond | | | 8.70700 | 110.96752 | 8.70700 | 125.27100 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.74113 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.81132 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 20/03/2024 Spot Bond | | | | | 0.00000 | 105.58359 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2021 Spot Bond | | | 6.29500 | 99.93107 | 6.29500 | 99.91384 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN376 On 20/03/2024 Spot Bond | | | 10.98000 | 98.80884 | 10.98000 | 98.77967 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN379 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 | |
| CLN380 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.85762 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CLN382 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CLN382 On 20/09/2024 Spot Bond | | | 6.50000 | 116.99829 | 6.50000 | 120.68900 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN384 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 | |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.88285 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.88187 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.45665 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.45285 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 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 | |
| CLN445 On 24/05/2021 Spot Bond | | | 6.19500 | 104.44929 | 6.19500 | 104.43176 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2022 Spot Bond | | | 2.33000 | 168.46177 | 2.33000 | 168.44171 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 5.48000 | 133.20051 | 5.48000 | 133.17329 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 31/01/2025 Spot Bond | | | 5.92000 | 131.09173 | 5.92000 | 131.06339 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.97000 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.42729 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.47413 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.60901 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 13/03/2022 Spot Bond | | | 6.90000 | 103.04734 | 6.90000 | 103.02835 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN464 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.40401 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN465 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.44113 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.69770 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.44815 | | | | 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 | 63.10532 | 100.00000 | 62.96411 | | | | 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 | 100.47170 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.53960 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.69968 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | 6.39500 | 104.98616 | 6.39500 | 104.96800 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 23/06/2021 Spot Bond | | | 10.16000 | 103.91265 | 10.16000 | 104.97200 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 28/07/2022 Spot Bond | | | 6.70000 | 104.33075 | 6.70000 | 104.31175 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.68732 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.86066 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.23626 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 04/09/2024 Spot Bond | | | 7.10000 | 109.31159 | 7.10000 | 109.29087 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.40076 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.33765 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN499 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.04339 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.10343 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.45191 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN505 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.55876 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.10519 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.64059 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 93.95558 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 100.02642 | 9.96000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 103.74466 | 10.01000 | 103.71682 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.31035 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 101.97706 | 9.60000 | 102.89182 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.04344 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.21632 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.44189 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 100.17124 | 9.20000 | 100.14676 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.73109 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.25814 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.81890 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.23861 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.68197 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN530 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.04344 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.87119 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.92164 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 9.19500 | 105.66453 | 9.19500 | 105.63830 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.56837 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.76118 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.05132 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 20/12/2023 Spot Bond | | | | | 0.00000 | 130.27200 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN542 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.22296 | | | | 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 |
| CLN543 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.02845 | | | | 0.00 | 660,000,000 | 330,000,00 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 660,000,000 | 330,000,00 |
| Total For CLN545 | | | | | | | | | | 0.00 | 660,000,000 | 330,000,00 |
| CLN546 On 21/08/2026 Spot Bond | | | 8.66500 | 106.40211 | 8.66500 | 106.37718 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 29/03/2025 Spot Bond | | | 8.71500 | 109.19482 | 8.71500 | 109.16909 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 12/11/2025 Spot Bond | | | 8.80500 | 108.54359 | 8.80500 | 108.51775 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 296.26283 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN551 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 | |
| CLN552 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 | |
| CLN553 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.46776 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN557 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.48379 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.30687 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.16563 | | | | 0.00 | 0 | 4,000,000.00 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 125.82300 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.52097 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 10.19000 | 103.29591 | 10.19000 | 103.31545 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 12/11/2025 Spot Bond | | | 8.66500 | 109.08785 | 8.66500 | 109.06229 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.55961 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.30572 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 103.48063 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.17479 | | | | 0.00 | 0 | 60,000.00 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 60,000.00 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 60,000.00 |
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.49056 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.49666 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.60353 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | 8.89500 | 107.45996 | 8.89500 | 107.43412 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.50905 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN573 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.71590 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.49316 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.85820 | | | | 0.00 | 0 | |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.88331 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.15827 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.51942 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN580 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.20968 | | | | 0.00 | 0 | 27,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.98213 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.79957 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.20393 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.48899 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.02890 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 99.95617 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 99.98249 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 101.76971 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 3.90000 | 137.53971 | 3.90000 | 111.13946 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.30173 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN595 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.14701 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.30173 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 102.78436 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.09138 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.02177 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 99.95617 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 99.95617 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.93000 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 100.90253 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.54573 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.45867 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.16804 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.91404 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.32720 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 103.48797 | 9.32000 | 103.46208 | | | | 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 | 100.72664 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.15987 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.10758 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.31588 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.20959 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.11192 | | | | 0.00 | 0 | 794,000,00 |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | 794,000,00 |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | 794,000,00 |
| 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 | 101.52081 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.86361 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.20390 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.67389 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.67144 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.62136 | | | | 0.00 | 0 | 600,000,00 |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| CLN622 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 | |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.77451 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 6.75000 | 105.10384 | 6.75000 | 105.08456 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.43410 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 90.17961 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 12.39000 | 60.30716 | 12.39000 | 80.80353 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| CLN629 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.30438 | | | | 0.00 | 0 | 150,000,00 |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| CLN630 On 19/08/2025 Spot Bond | | | 9.36500 | 101.12379 | 9.36500 | 101.09823 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.43215 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.30897 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/10/2034 Spot Bond | | | | | 0.00000 | 101.26596 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.52564 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.94761 | | | | 0.00 | 660,000,000 | 330,000,00 |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 660,000,000 | 330,000,00 |
| Total For CLN635 | | | | | | | | | | 0.00 | 660,000,000 | 330,000,00 |
| CLN636 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.31425 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.43021 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.60144 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN639 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.44603 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.46917 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.80419 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.31596 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.95703 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.70584 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.95695 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.43021 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.21517 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.43021 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.34552 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.43021 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 99.85501 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.32005 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.61074 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.87720 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.87222 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For CLN660 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| CLN660 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.91400 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 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 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 103.22000 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2023 Spot Bond | | | | | 0.00000 | 126.94600 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.53388 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.31126 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.51587 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.93032 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.74768 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.23188 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.47566 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.08896 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.48322 | 138.12490 | 4.48322 | 112.23050 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 31/01/2025 Spot Bond | | | 4.48322 | 138.12490 | 4.48322 | 112.23122 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN675 On 18/06/2021 Spot Bond | | | | | 0.00000 | 100.20462 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.48539 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.51133 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.34256 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.31253 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.61357 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.49382 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.09902 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.25282 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.28961 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.49551 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.49880 | | | | 0.00 | 0 | |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | |
| CLN686 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.54236 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.54211 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.34701 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 01/07/2021 Spot Bond | | | | | 0.00000 | 101.10578 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.34708 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.55020 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 92.01284 | | | | 0.00 | 0 | |
| Total CLN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN694 | | | | | | | | | | 0.00 | 0 | |
| CLN694 On 07/07/2021 Spot Bond | | | | | 0.00000 | 101.22787 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN695 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 91.67996 | | | | 0.00 | 0 | 1,070,000,00 |
| Total CLN696 SPOT | | | | | | | | | | 0.00 | 0 | 1,070,000,00 |
| Total For CLN696 | | | | | | | | | | 0.00 | 0 | 1,070,000,00 |
| CLN696 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 84.15916 | | | | 0.00 | 0 | 470,000,00 |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | 470,000,00 |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | 470,000,00 |
| CLN697 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 82.58666 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.19045 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.19524 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.44289 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 87.19485 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| CLN703 On 28/02/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 79.54924 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.01170 | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total For CLN704 | | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| CLN705 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 84.74480 | | | | 0.00 | 0 | 2,440,000,000 |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | 2,440,000,000 |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | 2,440,000,000 |
| CLN706 On 28/02/2035 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 86.12433 | | | | 0.00 | 0 | 400,000,000 |
| Total CLN706 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For CLN706 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| CLN707 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.52429 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.05565 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 101.31466 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 81.18369 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 81.43322 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2022 Spot Bond | | | | | 0.00000 | 100.05035 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2022 Spot Bond | | | | | 0.00000 | 100.42062 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.32385 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.32385 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.32385 | | | | 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 | 80.19727 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 20/06/2021 Spot Bond | | | | | 0.00000 | 99.90452 | | | | 0.00 | 0 | |
| Total CLN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN718 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.04973 | | | | 0.00 | 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 | 79.16936 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 79.49968 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 01/06/2026 Spot Bond | | | | | 0.00000 | 100.18928 | | | | 0.00 | 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 | 80.22782 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.21126 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.21126 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.21126 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.23424 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.23424 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.23424 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 82.79484 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 83.86362 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 84.52165 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN732 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 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.05081 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.55124 | | | | 0.00 | 0 | |
| Total CLN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN735 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.97000 | 104.11273 | 7.97000 | 104.09038 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.42206 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| COJ05 On 05/06/2023 Spot Bond | | | 8.10000 | 111.55546 | 8.10000 | 111.53114 | | | | 0.00 | 0 | 13,000,000,00 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 13,000,000,00 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 13,000,000,00 |
| COJ07 On 23/03/2021 Spot Bond | | | 5.87500 | 99.88746 | 5.87500 | 99.87140 | | | | 0.00 | 0 | |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.81500 | 109.23330 | 9.81500 | 109.20456 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 6.88000 | 112.11447 | 6.88000 | 112.09364 | | | | 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 | | | 7.53500 | 107.03706 | 7.53500 | 107.01531 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 10.22500 | 104.46075 | 10.22500 | 104.43214 | | | | 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 | | | 10.31500 | 98.31538 | 10.31500 | 98.28822 | | | | 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 | | | 9.90000 | 9.90000 | 9.90000 | 106.22140 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.32583 | | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 99.87857 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.34303 | | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 102.17307 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.14866 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.82794 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.06037 | | | | 0.00 | 0 | |
| Total DNG100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG100 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 23/09/2021 Spot Bond | | | | | 0.00000 | 99.87734 | | | | 0.00 | 0 | |
| Total DNG101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG101 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.24794 | | | | 0.00 | 0 | |
| Total DNG102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG102 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.03065 | | | | 0.00 | 0 | |
| Total DNG103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG103 | | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 99.71180 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.30918 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.33759 | | | | 0.00 | 0 | 400,000,00 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.06500 | 9.06500 | 9.06500 | 107.55587 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.81276 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.33432 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|------------|
| Total DSY05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | 0.00 | 0 | |
| DV2021 On 18/06/2021 Spot Bond | | | 6.65000 | 102.75522 | 6.65000 | 102.73681 | | | 0.00 | 0 | |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 7.01500 | 105.82318 | 7.01500 | 105.80303 | | 482,470,655,000.00 | 68,777,000 | 27,963,600 | |
| Total DV23 SPOT | | | | | | | | 482,470,655,000.00 | 68,777,000 | 27,963,600 | |
| Total For DV23 | | | | | | | | 482,470,655,000.00 | 68,777,000 | 27,963,600 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 28.85602 | 100.00000 | 28.79146 | | 0.00 | 0 | | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 28.85602 | 100.00000 | 28.79146 | | 0.00 | 0 | | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | | |
| DV24 On 18/02/2024 Spot Bond | | | 6.57000 | 108.87591 | 6.57000 | 108.85646 | | 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 | 100.68195 | 9.69000 | 100.65563 | | 0.00 | 0 | | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.68195 | 9.69000 | 100.65563 | | 0.00 | 0 | | |
| Total DV24/R2023 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV24/R2023 | | | | | | | | 0.00 | 0 | | |
| DV29 On 18/02/2029 Spot Bond | | | 11.74000 | 92.39263 | 11.74000 | 92.36352 | | 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 | 100.71020 | 10.10000 | 100.68279 | | 0.00 | 0 | | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.71020 | 10.10000 | 100.68279 | | 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 | 100.21040 | | 0.00 | 0 | | |
| Total DVF21 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DVF21 | | | | | | | | 0.00 | 0 | | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.83157 | | 0.00 | 0 | | |
| Total DVF22 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DVF22 | | | | | | | | 0.00 | 0 | | |
| DVF22B On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.23645 | | 0.00 | 0 | | |
| Total DVF22B SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DVF22B | | | | | | | | 0.00 | 0 | | |
| DVF22C On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.91452 | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 98.00577 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 98.60883 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 96.93171 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.48154 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.18115 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 97.60022 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.64058 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.57400 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.60352 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.60704 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.35711 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.37410 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.55000 | 104.94466 | 4.55000 | 104.93180 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 6.10500 | 103.51847 | 6.10500 | 103.50156 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 7.01000 | 107.87207 | 7.01000 | 107.85188 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.39000 | 101.97052 | 5.39000 | 101.95018 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.15000 | 90.94646 | 5.15000 | 90.92869 | | | | 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 | 132.02014 | 2.25000 | 132.00473 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.19000 | 139.57393 | 4.43000 | 137.44888 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 4.44200 | 123.07477 | 4.44200 | 123.05306 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.48500 | 118.94690 | 4.48500 | 118.92578 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.03000 | 105.39563 | 5.03000 | 105.37542 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.12000 | 93.00132 | 5.12000 | 92.98322 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 132.02014 | 2.25000 | 132.00473 | | | | 0.00 | 0 | |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 148.78584 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 146.40967 | | | | 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 | 112.79722 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 111.84191 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 112.18616 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 110.49103 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.62457 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 104.03174 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ELN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN011 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 23/12/2021 Spot Bond | | | | | 0.00000 | 99.17580 | | | | 0.00 | 0 | |
| Total ELN012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN012 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 6.16500 | 99.91562 | 6.16500 | 99.93248 | | | | 0.00 | 0 | |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 9.38500 | 105.41260 | 9.38500 | 105.38590 | | | | 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 | | | 11.34000 | 11.34000 | 11.34000 | 96.88152 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.69000 | 11.69000 | 11.69000 | 101.27101 | | | | 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 | | | 9.46500 | 105.01463 | 9.46500 | 103.79927 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.46500 | 9.46500 | 9.46500 | 104.62996 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.87500 | 11.87500 | 11.87500 | 78.94305 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.94500 | 10.94500 | 10.94500 | 101.57091 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.87500 | 11.87500 | 11.87500 | 96.45222 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.27343 | | | | 0.00 | 0 | |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|------------|
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.17064 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.09711 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.09995 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 99.99985 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.04057 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.51285 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.20585 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPFC46 On 12/03/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPFC46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | | 0.00 | 0 | |
| EPFC47 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.49250 | | | | 0.00 | 0 | |
| Total EPFC47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC47 | | | | | | | | | | 0.00 | 0 | |
| EPFC48 On 12/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 620,000,000,000,000.00 | 46,200,000,000 | 23,100,000,000 | |
| Total EPFC48 SPOT | | | | | | | | | 620,000,000,000,000.00 | 46,200,000,000 | 23,100,000,000 | |
| Total For EPFC48 | | | | | | | | | 620,000,000,000,000.00 | 46,200,000,000 | 23,100,000,000 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.17203 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.17685 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.82230 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 10/09/2023 Spot Bond | | | | | 0.00000 | 100.02783 | | | | 0.00 | 0 | 240,000,00 |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | 240,000,00 |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | 240,000,00 |
| EQT00 On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.64270 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.39212 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.37442 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.42036 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.37795 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.39560 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.36881 | | | | 0.00 | 0 | |
| Total ERSA26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA26 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.36029 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.41324 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 6.40000 | 107.59102 | 6.40000 | 107.57230 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|----------------------|
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.35692 | 10.00000 | 101.32960 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.57500 | 100.63105 | 8.57500 | 100.60784 | | | 1,955,233,770,000.00 | | 228,015,600 | 2,594,539,300 |
| Total ES26 SPOT | | | | | | | | | 1,955,233,770,000.00 | | 228,015,600 | 2,594,539,300 |
| Total For ES26 | | | | | | | | | 1,955,233,770,000.00 | | 228,015,600 | 2,594,539,300 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.55195 | 7.85000 | 103.53004 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.64000 | 73.10222 | 11.74000 | 72.56126 | | | 7,413,266,904,000.00 | | 636,878,600 | 2,857,537,400 |
| Total ES33 SPOT | | | | | | | | | 7,413,266,904,000.00 | | 636,878,600 | 2,857,537,400 |
| Total For ES33 | | | | | | | | | 7,413,266,904,000.00 | | 636,878,600 | 2,857,537,400 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.02001 | 7.50000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.21500 | 75.37005 | 12.21500 | 75.34551 | | | 1,777,714,911,000.00 | | 145,535,400 | 1,060,383,400 |
| Total ES42 SPOT | | | | | | | | | 1,777,714,911,000.00 | | 145,535,400 | 1,060,383,400 |
| Total For ES42 | | | | | | | | | 1,777,714,911,000.00 | | 145,535,400 | 1,060,383,400 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.30071 | 8.50000 | 103.27709 | | | | 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 | 100.77738 | | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.11976 | | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 99.04666 | | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.87968 | | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.76643 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.31468 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.41386 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.43280 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.68760 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.22348 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFC36 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.33900 | | | | 0.00 | 0 | |
| Total FIFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC36 | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.37681 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 6.43000 | 6.43000 | 6.43000 | 103.55878 | | | | 0.00 | 0 | |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 103.05112 | | | | 0.00 | 0 | 400,000,00 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 101.47043 | | | | 0.00 | 0 | 274,000,00 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 274,000,00 |

| 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 FRB18 | | | | | | | | | 0.00 | 0 | 274,000,00 |
| FRB19 On 14/04/2021 Spot Bond | | | 7.37000 | 105.55441 | 7.37000 | 105.53323 | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 101.42975 | | | 0.00 | 0 | |
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 102.00464 | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 103.76386 | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 101.23805 | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB23 | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 103.56432 | | | 0.00 | 0 | |
| Total FRB24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB24 | | | | | | | | | 0.00 | 0 | |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 103.25559 | | | 0.00 | 1,200,000,000 | 1,000,000,00 |
| Total FRB25 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 1,000,000,00 |
| Total For FRB25 | | | | | | | | | 0.00 | 1,200,000,000 | 1,000,000,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.25171 | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 9.16500 | 107.03185 | 9.16500 | 107.00551 | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 103.35267 | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 1.38500 | 169.84236 | 1.38500 | 169.82652 | | 119,110,000,000.00 | | 86,000,000 | 155,500,00 |
| Total FRBI22 SPOT | | | | | | | | 119,110,000,000.00 | | 86,000,000 | 155,500,00 |
| Total For FRBI22 | | | | | | | | 119,110,000,000.00 | | 86,000,000 | 155,500,00 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.61000 | 2.61000 | 2.61000 | 310.38068 | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.74500 | 2.74500 | 2.74500 | 147.20670 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.22000 | 189.59723 | 4.22000 | 189.56506 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.57000 | 4.57000 | 4.57000 | 100.06913 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.23000 | 5.23000 | 5.23000 | 203.72567 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.91000 | 80.91761 | 5.91000 | 80.90020 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.42500 | 86.78957 | 5.42500 | 86.77195 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 6.53000 | 6.53000 | 6.53000 | 79.45206 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 6.61000 | 6.61000 | 6.61000 | 78.62890 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC10 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | |
| FRC16 On 31/01/2025 Spot Bond | | | 4.08000 | 4.08000 | 4.08000 | 140.15327 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC17 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.30159 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | |
| FRC22: On 31/01/2022 Spot Bond | | | 2.44000 | 168.30222 | 2.44000 | 168.28168 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 31/01/2022 Spot Bond | | | 3.30000 | 167.06301 | 3.30000 | 167.03869 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.54793 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.00007 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 17/07/2021 Spot Bond | | | | | 0.00000 | 102.65967 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.15748 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.55454 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.71803 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 101.14435 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.31716 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.46207 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 109.27807 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.66405 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.33496 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 107.39152 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.27124 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.74183 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.77280 | | | | 0.00 | 0 | |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.75753 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total FRC294 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC294 | | | | | | | | | 0.00 | 0 | |
| FRC294 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.44150 | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | 0.00 | 0 | |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.44910 | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | 0.00 | 0 | |
| FRC297 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.69187 | | | 0.00 | 0 | 400,000,00 |
| Total FRC299 SPOT | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For FRC299 | | | | | | | | | 0.00 | 0 | 400,000,00 |
| FRC300 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.04494 | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | 0.00 | 0 | |
| FRC300 On 11/11/2024 Spot Bond | | | | | 0.00000 | 103.09150 | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | 0.00 | 0 | |
| FRC302 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.31984 | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | 0.00 | 0 | |
| FRC303 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.64689 | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | 0.00 | 0 | |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.24144 | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | 0.00 | 0 | |
| FRC306 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.07758 | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | 0.00 | 0 | |
| FRC308 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.24362 | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | 0.00 | 0 | |
| FRC309 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.43439 | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC31: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.57695 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 13/10/2026 Spot Bond | | | | | 0.00000 | 99.00885 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 15/09/2033 Spot Bond | | | | | 0.00000 | 99.99983 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.72776 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.00013 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.57680 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.61367 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.45033 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.01484 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.90633 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.01934 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.25100 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.51023 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.85737 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.29237 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 13/09/2021 Spot Bond | | | | | 0.00000 | 107.29306 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC336 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.92137 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.09118 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC338 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.72594 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.91872 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC340 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.87105 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC341 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.35464 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC342 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.30106 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC343 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.92169 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC344 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.58505 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC345 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.69610 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC346 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.98238 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC347 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.82211 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC348 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.77920 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC349 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.70592 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC350 On 31/08/2023 Spot Bond | | | | | 0.00000 | 100.28781 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC351 On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.31439 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC352 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.79143 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC353 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.15872 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC354 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.79265 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC35 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.77416 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.68157 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.43034 | | | | 0.00 | 0 | |
| Total FRC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC358 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.60742 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.34383 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.30702 | | | | 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 | 167.35529 | | | | 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 | 167.44179 | | | | 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 | 167.47065 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.76000 | 95.24898 | 4.76000 | 95.23154 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 5.05000 | 103.74694 | 5.05000 | 103.72695 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.16856 | | | | 0.00 | 0 | 1,900,000.00 |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | 1,900,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | 1,900,000,00 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.33240 | | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 100.95568 | | | | 0.00 | 40,000,000,000 | 39,350,000,00 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 40,000,000,000 | 39,350,000,00 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 40,000,000,000 | 39,350,000,00 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.84132 | | | | 0.00 | 0 | 1,000,000,00 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.11440 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.00998 | | | | 0.00 | 0 | 12,950,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 12,950,000,00 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 12,950,000,00 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.44794 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 104.49353 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.96850 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.61300 | 4.61300 | 4.61300 | 89.70662 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 4.97000 | 4.97000 | 4.97000 | 104.81529 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.12091 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.66125 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 31/01/2038 Spot Bond | | | 5.11000 | 102.93960 | 5.11000 | 102.91958 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 07/12/2033 Spot Bond | | | 5.08000 | 206.78055 | 5.08000 | 206.74066 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 31/01/2038 Spot Bond | | | 5.25000 | 101.08501 | 5.25000 | 101.06499 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 07/12/2033 Spot Bond | | | 5.11000 | 5.11000 | 5.11000 | 206.13334 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 31/01/2025 Spot Bond | | | 3.63000 | 142.50820 | 3.63000 | 142.48619 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 123.99949 | 3.70500 | 123.98010 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 5.05000 | 103.74694 | 5.05000 | 103.72695 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 07/12/2033 Spot Bond | | | 5.23000 | 203.76581 | 5.23000 | 203.72567 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.28000 | 202.77274 | 5.28000 | 202.73256 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 3.16000 | 116.27224 | 3.16000 | 144.97094 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 5.31000 | 202.17976 | 5.31000 | 202.13954 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS124 On 31/01/2038 Spot Bond | | | 5.25000 | 101.08501 | 5.25000 | 101.06499 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/03/2028 Spot Bond | | | 4.97000 | 180.97560 | 4.97000 | 180.94123 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 6.00000 | 91.81102 | 6.00000 | 91.79099 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.86000 | 182.21137 | 4.86000 | 182.17730 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 31/03/2028 Spot Bond | | | 4.92000 | 181.53611 | 4.92000 | 181.50189 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 07/12/2033 Spot Bond | | | 5.82000 | 192.41559 | 5.82000 | 192.37468 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.95000 | 92.39622 | 5.95000 | 92.37617 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.25000 | 5.25000 | 5.25000 | 101.06499 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/01/2038 Spot Bond | | | 5.23000 | 101.34748 | 5.23000 | 101.32745 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 31/03/2028 Spot Bond | | | 4.73000 | 183.68439 | 4.73000 | 183.65070 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 07/12/2033 Spot Bond | | | 5.59000 | 196.74600 | 5.59000 | 196.70538 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.86000 | 182.21137 | 4.86000 | 182.17730 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.86000 | 182.21137 | 4.86000 | 182.17730 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 5.15000 | 178.97423 | 5.15000 | 178.93938 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 3.93000 | 140.94888 | 3.93000 | 140.92597 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 2.14000 | 168.73793 | 2.14000 | 168.71870 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 5.21000 | 178.31278 | 5.21000 | 178.27778 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 5.25000 | 177.87338 | 5.25000 | 177.83828 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 3.90000 | 141.10392 | 3.90000 | 141.08110 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 4.72500 | 183.74133 | 4.72500 | 183.70765 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 5.26000 | 5.26000 | 5.26000 | 177.72861 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 06/06/2025 Spot Bond | | | | | 0.00000 | 18.38499 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS161 On 01/08/2022 Spot Bond | | | | | 0.00000 | 6.52873 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.81920 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.90317 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS172 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS176 On 18/09/2023 Spot Bond | | | | | 0.00000 | 99.95659 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.27931 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 04/10/2021 Spot Bond | | | | | 0.00000 | 145.96518 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS183 On 16/11/2023 Spot Bond | | | | | 0.00000 | 163.67358 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 155.06046 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 164.47713 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 134.97257 | | | | 0.00 | 0 | |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | |
| FRS188 On 19/06/2026 Spot Bond | | | | | 0.00000 | 43.51071 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.51989 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.59738 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.48808 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.26402 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS202 On 23/08/2025 Spot Bond | | | | | 0.00000 | 91.57633 | | | | 0.00 | 0 | |
| Total FRS202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS202 | | | | | | | | | | 0.00 | 0 | |
| FRS205 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 | |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.92763 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.37080 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS213 On 03/09/2021 Spot Bond | | | | | 0.00000 | 127.84745 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.11714 | | | | 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 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 06/07/2022 Spot Bond | | | | | 0.00000 | 101.93191 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS22 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 | |
| FRS22 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 | |
| FRS22 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.30106 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS22 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 | |
| FRS22 On 31/07/2022 Spot Bond | | | | | 0.00000 | 101.19464 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 07/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 104.93620 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS229 | | | | | | | | | | 0.00 | 0 | |
| FRS23 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.46102 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS23 On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| 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 | |
| FRS232 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 | |
| FRS233 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 | |
| FRS234 On 31/03/2032 Spot Bond | | | 10.05000 | 10.05000 | 10.05000 | 105.53438 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS235 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS237 On 13/10/2023 Spot Bond | | | | | 0.00000 | 107.00393 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS238 On 23/10/2025 Spot Bond | | | | | 0.00000 | 102.54065 | | | | 0.00 | 0 | |
| Total FRS239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS239 | | | | | | | | | | 0.00 | 0 | |
| FRS239 On 31/03/2032 Spot Bond | | | | | 0.00000 | 104.13961 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS240 On 04/12/2022 Spot Bond | | | | | 0.00000 | 100.21116 | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total For FRS241 | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| FRS241 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 | |
| FRS242 On 09/12/2023 Spot Bond | | | | | 0.00000 | 100.14702 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS24 ₄ On 29/12/2025 Spot Bond | | | | | 0.00000 | 97.92528 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24 ₅ On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.70389 | | | | 0.00 | 0 | |
| Total FRS245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS245 | | | | | | | | | | 0.00 | 0 | |
| FRS24 ₆ On 19/01/2024 Spot Bond | | | | | 0.00000 | 101.37779 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS24 ₇ 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 | |
| FRS24 ₈ 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 | |
| FRS25 ₀ 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 | |
| FRS25 ₁ On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.41810 | | | | 0.00 | 0 | |
| Total FRS251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS251 | | | | | | | | | | 0.00 | 0 | |
| FRS25 ₂ On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.32087 | | | | 0.00 | 0 | |
| Total FRS252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS252 | | | | | | | | | | 0.00 | 0 | |
| FRS25 ₃ 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 | |
| FRS25 ₄ On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.25789 | | | | 0.00 | 0 | |
| Total FRS254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS254 | | | | | | | | | | 0.00 | 0 | |
| FRS25 ₅ On 02/03/2024 Spot Bond | | | | | 0.00000 | 100.17993 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS25 ₆ On 04/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS256 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|
| Total For FRS256 | | | | | | | | | 0.00 | 0 | |
| FRS25 On 12/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,00 |
| Total FRS257 SPOT | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,00 |
| Total For FRS257 | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,00 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.41000 | 2.41000 | 2.41000 | 311.94565 | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.15000 | 314.03054 | 2.15000 | 313.99481 | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.15000 | 2.15000 | 2.15000 | 313.99481 | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.38000 | 169.84971 | 1.38000 | 169.83390 | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.38000 | 169.84971 | 1.38000 | 169.83390 | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.59171 | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.95000 | 96.48737 | 4.95000 | 96.46904 | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.60000 | 68.86553 | 4.60000 | 102.92044 | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 3.05000 | 3.05000 | 3.05000 | 145.55970 | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.33000 | 3.33000 | 3.33000 | 144.06645 | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.21000 | 3.21000 | 3.21000 | 305.74404 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 5.50000 | 5.50000 | 5.50000 | 104.43757 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 6.41500 | 117.01540 | 6.41500 | 116.99511 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 6.99500 | 111.51379 | 6.99500 | 111.49261 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.49500 | 113.28621 | 7.49500 | 113.26331 | | | 153,765,171,500.00 | | 20,515,700 | 15,960,60 |
| Total FRX26 SPOT | | | | | | | | | 153,765,171,500.00 | | 20,515,700 | 15,960,60 |
| Total For FRX26 | | | | | | | | | 153,765,171,500.00 | | 20,515,700 | 15,960,60 |
| FRX27 On 07/03/2027 Spot Bond | | | 7.70500 | 111.96823 | 7.70500 | 111.94522 | | | 0.00 | | 0 | |
| Total FRX27 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX27 | | | | | | | | | 0.00 | | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 7.97500 | 113.12605 | 7.97500 | 113.10161 | | | 0.00 | | 0 | |
| Total FRX28 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX28 | | | | | | | | | 0.00 | | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.92500 | 106.15165 | 8.92500 | 106.12605 | | | 0.00 | | 0 | |
| Total FRX30 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX30 | | | | | | | | | 0.00 | | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.43000 | 101.03670 | 9.43000 | 101.01098 | | | 0.00 | | 0 | 430,000,00 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | | 0 | 430,000,00 |
| Total For FRX31 | | | | | | | | | 0.00 | | 0 | 430,000,00 |
| FRX32 On 31/03/2032 Spot Bond | | | 8.98500 | 115.42814 | 8.98500 | 115.40027 | | | 0.00 | | 0 | |
| Total FRX32 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX32 | | | | | | | | | 0.00 | | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 11.27000 | 76.40317 | 11.27000 | 76.38017 | | | 0.00 | | 0 | |
| Total FRX45 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FRX45 | | | | | | | | | 0.00 | | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.84798 | | | 0.00 | | 0 | |
| Total FS6A2 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For FS6A2 | | | | | | | | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.10777 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.29649 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.26622 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.28220 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.29189 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.29474 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 100.27788 | | | | 0.00 | 0 | 70,000,0€ |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,0€ |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | 70,000,0€ |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.15593 | | | | 0.00 | 0 | 100,000,0€ |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.24644 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 98.43641 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.25812 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.48212 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 102.12916 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.17000 | 107.11260 | 4.17000 | 107.09456 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.77869 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.44598 | | | | 0.00 | 0 | |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.36151 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.94224 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 6.58000 | 112.54018 | 6.58000 | 112.52016 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.19302 | | | | 0.00 | 0 | |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.89230 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 9.11500 | 106.13298 | 9.11500 | 106.10700 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.79018 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.88601 | | | | 0.00 | 0 | 780,000.00 |

| 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 GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 780,000,00 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 780,000,00 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 98.95092 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.39961 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.89533 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.73117 | | | | 0.00 | 0 | 500,000,00 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.01487 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.01755 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 96.62150 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.19795 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 98.72870 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 97.95695 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 98.36057 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 98.25764 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 101.06689 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.61181 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.01572 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.46083 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.31016 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 99.86543 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For GRT45 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 99.87291 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.81000 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.09519 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.17249 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 101.16913 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T1 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.95110 | | | | 0.00 | 0 | |
| Total H12T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T1 | | | | | | | | | | 0.00 | 0 | |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.18796 | | | | 0.00 | 0 | |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T4 | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.62332 | | | | 0.00 | 0 | 200,000,00 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 99.21126 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.49322 | | | | 0.00 | 0 | 40,000,00 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.62444 | | | | 0.00 | 400,000,000 | 100,000,00 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,00 |
| Total For HILB10 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,00 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.27186 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.13591 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 100.05825 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.14176 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.07084 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.05066 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.75000 | 309.33128 | 2.75000 | 309.29102 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 3.10000 | 3.10000 | 3.10000 | 312.72532 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.44500 | 99.97412 | 10.44500 | 99.94600 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.09000 | 74.89261 | 5.09000 | 94.88801 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.80000 | 84.15130 | 11.80000 | 84.12466 | | | | 0.00 | 0 | 4,350,000,0€ |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 4,350,000,0€ |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 4,350,000,0€ |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.20995 | 100.00000 | 10.18710 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.86000 | 83.29161 | 11.86000 | 83.26511 | | | | 0.00 | 0 | 5,020,000,0€ |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,020,000,0€ |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,020,000,0€ |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.20897 | 100.00000 | 10.18613 | | | | 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 | 100.99022 | | | | 0.00 | 880,000,000 | 25,220,000,0€ |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 880,000,000 | 25,220,000,0€ |
| Total For HWF11 | | | | | | | | | | 0.00 | 880,000,000 | 25,220,000,0€ |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.79901 | | | | 0.00 | 0 | 10,000,000,0€ |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,0€ |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 10,000,000,0€ |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.19989 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |

| 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 | 31/01/2025 | Spot Bond | | | 2.35000 | 149.38971 | 2.48000 | 148.65521 | | | 176,592,395,000,000.00 | 75,145,700,000 | 307,751,200,00 |
| Total I2025 SPOT | | | | | | | | | | | | 176,592,395,000,000.00 | 75,145,700,000 | 307,751,200,00 |
| Total For I2025 | | | | | | | | | | | | 176,592,395,000,000.00 | 75,145,700,000 | 307,751,200,00 |
| I2029 | On | 31/03/2029 | Spot Bond | | | 3.70000 | 106.57388 | 3.70000 | 106.55728 | | | 66,907,470,000,000.00 | 18,083,100,000 | 194,030,150,00 |
| Total I2029 SPOT | | | | | | | | | | | | 66,907,470,000,000.00 | 18,083,100,000 | 194,030,150,00 |
| Total For I2029 | | | | | | | | | | | | 66,907,470,000,000.00 | 18,083,100,000 | 194,030,150,00 |
| I2033 | On | 28/02/2033 | Spot Bond | | | 4.26000 | 100.28087 | 4.26000 | 100.26385 | | | 158,100,528,000,000.00 | 37,112,800,000 | 128,675,700,00 |
| Total I2033 SPOT | | | | | | | | | | | | 158,100,528,000,000.00 | 37,112,800,000 | 128,675,700,00 |
| Total For I2033 | | | | | | | | | | | | 158,100,528,000,000.00 | 37,112,800,000 | 128,675,700,00 |
| I2038 | On | 31/01/2038 | Spot Bond | | | 4.37000 | 113.44892 | 4.35000 | 113.73054 | | | 47,456,452,000,000.00 | 10,859,600,000 | 367,866,869,00 |
| Total I2038 SPOT | | | | | | | | | | | | 47,456,452,000,000.00 | 10,859,600,000 | 367,866,869,00 |
| Total For I2038 | | | | | | | | | | | | 47,456,452,000,000.00 | 10,859,600,000 | 367,866,869,00 |
| I2046 | On | 31/03/2046 | Spot Bond | | | 4.39000 | 103.31333 | 4.39000 | 103.29532 | | | 24,141,049,000,000.00 | 5,499,100,000 | 542,148,430,60 |
| Total I2046 SPOT | | | | | | | | | | | | 24,141,049,000,000.00 | 5,499,100,000 | 542,148,430,60 |
| Total For I2046 | | | | | | | | | | | | 24,141,049,000,000.00 | 5,499,100,000 | 542,148,430,60 |
| I2050 | On | 31/12/2050 | Spot Bond | | | 4.32000 | 105.85013 | 4.42500 | 103.78652 | | | 17,130,026,016,000.00 | 3,965,283,800 | 303,201,877,40 |
| Total I2050 SPOT | | | | | | | | | | | | 17,130,026,016,000.00 | 3,965,283,800 | 303,201,877,40 |
| Total For I2050 | | | | | | | | | | | | 17,130,026,016,000.00 | 3,965,283,800 | 303,201,877,40 |
| IBL101 | On | 24/05/2022 | Spot Bond | | | 6.41500 | 6.41500 | 6.41500 | 105.77535 | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | | | | 0.00 | 0 | |
| IBL102 | On | 24/05/2022 | Spot Bond | | | | | 0.00000 | 101.01561 | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | | | | 0.00 | 0 | |
| IBL109 | On | 07/12/2023 | Spot Bond | | | 2.87000 | 308.40193 | 2.87000 | 308.36082 | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | | | 0.00 | 0 | |
| IBL113 | On | 21/05/2021 | Spot Bond | | | | | 0.00000 | 100.28585 | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | | | | 0.00 | 0 | |
| IBL114 | On | 21/05/2022 | Spot Bond | | | | | 0.00000 | 100.44244 | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | | | | 0.00 | 0 | |
| IBL115 | On | 21/05/2023 | Spot Bond | | | | | 0.00000 | 100.29895 | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.38109 | | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.94344 | | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.39578 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.88012 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.30904 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.84503 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.46703 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.28739 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.92948 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.31576 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.29589 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.45614 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.40375 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.28477 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.28331 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 99.88625 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 101.09133 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.22740 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.23715 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 95.51517 | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| Total For IBL150 | | | | | | | | | | 0.00 | 30,000,000 | 15,000,000 |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.31628 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL155 On 19/01/2022 Spot Bond | | | | | 0.00000 | 100.67297 | | | | 0.00 | 0 | |
| Total IBL155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL155 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| IBL156 On 21/01/2022 Spot Bond | | | | | 0.00000 | 100.64906 | | | 0.00 | 0 | |
| Total IBL156 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL156 | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.67066 | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | 0.00 | 0 | |
| 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 | 100.47334 | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.51675 | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.46485 | | | 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 | 169.71596 | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 7.06000 | 109.06694 | 7.06000 | 109.04603 | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.77353 | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.78000 | 169.26313 | 1.78000 | 169.24551 | | 160,200,000,000.00 | 0.00 | 90,000,000 | 22,500,000.00 |
| Total IBL67 SPOT | | | | | | | | 160,200,000,000.00 | | 90,000,000 | 22,500,000.00 |
| Total For IBL67 | | | | | | | | 160,200,000,000.00 | | 90,000,000 | 22,500,000.00 |
| IBL78 On 25/11/2022 Spot Bond | | | 5.49000 | 110.31576 | 5.49000 | 110.29926 | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.45783 | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For IBL86 | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 5.30000 | 104.17674 | 5.30000 | 104.16176 | | | 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 | 89.26372 | 100.00000 | 89.05662 | | | 0.00 | 0 | |
| Total IBL88/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL88/R208 | | | | | | | | | 0.00 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.27645 | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 100.55647 | | | 0.00 | 0 | 127,000,00 |
| Total IBL95 SPOT | | | | | | | | | 0.00 | 0 | 127,000,00 |
| Total For IBL95 | | | | | | | | | 0.00 | 0 | 127,000,00 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.25061 | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.36500 | 106.62875 | 8.36500 | 106.60462 | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.24000 | 109.85862 | 10.24000 | 110.02548 | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.14664 | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.93500 | 111.18314 | 8.93500 | 111.15644 | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | 0.00 | 0 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.67245 | | | 0.00 | 0 | |
| Total IDCG12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG12 | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.63463 | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.42916 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.20251 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.87646 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.52159 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.03772 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2024 Spot Bond | | | | | 0.00000 | 98.42819 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 18/12/2022 Spot Bond | | | | | 0.00000 | 99.96186 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2024 Spot Bond | | | | | 0.00000 | 98.31692 | | | | 0.00 | 0 | 100,000,0€ |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| IDCG22 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.79151 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 99.99993 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.81500 | 105.16313 | 7.81500 | 105.14098 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 6.15500 | 103.87453 | 6.15500 | 103.85709 | | | | 0.00 | 0 | |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|---------------------|
| 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 | 101.36610 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.57883 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 96.01919 | | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.49662 | | | | 0.00 | 0 | 2,730,028,80 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 2,730,028,80 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 2,730,028,80 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 102.81018 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 101.21696 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 100.10061 | | | | 0.00 | 0 | 500,000,00 |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| INLV08 On 12/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 70,000,000,000 | 45,000,000,00 | |
| Total INLV08 SPOT | | | | | | | | | 10,000,000,000,000.00 | 70,000,000,000 | 45,000,000,00 | |
| Total For INLV08 | | | | | | | | | 10,000,000,000,000.00 | 70,000,000,000 | 45,000,000,00 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 99.97134 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 101.21745 | | | | 0.00 | 0 | |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.24016 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For IPF19 | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.58462 | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.00001 | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.56629 | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.86869 | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.50706 | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.51607 | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.10969 | | | 0.00 | 0 | 200,000,00 |
| Total IPF30 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For IPF30 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.49490 | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 101.05599 | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.04134 | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | 0.00 | 0 | |
| IPFC33 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.40197 | | | 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 | 100.33253 | 2.75000 | 100.32496 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.62000 | 173.86778 | 5.62000 | 173.83175 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 104.59727 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.96137 | | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 99.83415 | | | | 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 | 166.20856 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 103.16551 | | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 8.43000 | 107.36457 | 8.43000 | 107.34008 | | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 102.17008 | | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 8.43500 | 8.43500 | 8.43500 | 106.55829 | | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.90493 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 2.38000 | 168.38923 | 2.38000 | 168.36894 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 101.57052 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 103.23142 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.52000 | 174.94001 | 5.52000 | 174.90420 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.12599 | | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 11.60000 | 100.52193 | 11.60000 | 100.49126 | | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 6.91500 | 105.64719 | 6.91500 | 105.62747 | | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.24444 | | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.27560 | | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.25483 | | | | 0.00 | 0 | |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.57852 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 6.56500 | 103.69138 | 6.56500 | 103.67295 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.48734 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.84291 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.66672 | | | | 0.00 | 0 | |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.23238 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.11233 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.17850 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.68356 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 100.75777 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 99.89369 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.40044 | | | | 0.00 | 0 | |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.36404 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 99.99933 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.73634 | | | | 0.00 | 0 | |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.05746 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.97088 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2021 Spot Bond | | | | | 0.00000 | 99.99914 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.90178 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.95214 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.14944 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 101.06785 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 101.02635 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC179 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.88944 | | | | 0.00 | 0 | |
| Total IVC179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC179 | | | | | | | | | | 0.00 | 0 | |
| IVC180 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.88944 | | | | 0.00 | 0 | |
| Total IVC180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC180 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.44493 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.46710 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/09/2021 Spot Bond | | | | | 0.00000 | 99.86123 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.37185 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC185 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.90037 | | | | 0.00 | 0 | |
| Total IVC185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC185 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 101.71130 | 7.40000 | 101.69099 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC187 On 27/11/2021 Spot Bond | | | | | 0.00000 | 100.20981 | | | | 0.00 | 0 | |
| Total IVC187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC187 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.22009 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC189 On 17/02/2022 Spot Bond | | | | | 0.00000 | 100.41137 | | | | 0.00 | 0 | |
| Total IVC189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC189 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2021 Spot Bond | | | | | 0.00000 | 99.99993 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVZ033 On 11/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 3.95000 | | | | 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 | 99.91350 | | | | 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 | 99.83793 | | | | 0.00 | 0 | |
| 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 | 99.76248 | | | | 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 | 99.67925 | | | | 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 | 99.52514 | | | | 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 | 99.44827 | | | | 0.00 | 0 | |
| Total IVZ039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ039 | | | | | | | | | | 0.00 | 0 | |
| IVZ040 On 06/05/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.37151 | | | | 0.00 | 0 | |
| Total IVZ040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ040 | | | | | | | | | | 0.00 | 0 | |
| IVZ041 On 13/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.28623 | | | | 0.00 | 0 | |
| Total IVZ041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ041 | | | | | | | | | | 0.00 | 0 | |
| IVZ042 On 20/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.20878 | | | | 0.00 | 0 | |
| Total IVZ042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ042 | | | | | | | | | | 0.00 | 0 | |
| IVZ043 On 27/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.13145 | | | | 0.00 | 0 | |
| Total IVZ043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ043 | | | | | | | | | | 0.00 | 0 | |
| IVZ044 On 03/06/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.05424 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|----------------------|---------------------|
| Total IVZ044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ044 | | | | | | | | | | 0.00 | 0 | |
| IVZ045 On 08/06/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 98.99916 | | | | 0.00 | 0 | |
| Total IVZ045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ045 | | | | | | | | | | 0.00 | 0 | |
| IVZ046 On 10/06/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 98.97715 | | | | 0.00 | 0 | |
| Total IVZ046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ046 | | | | | | | | | | 0.00 | 0 | |
| IVZ047 On 17/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 450,000,000,000,000.00 | | 34,500,000,000 | 34,500,000,00 | |
| Total IVZ047 SPOT | | | | | | | | 50,000,000,000,000.00 | | 34,500,000,000 | 34,500,000,00 | |
| Total For IVZ047 | | | | | | | | 50,000,000,000,000.00 | | 34,500,000,000 | 34,500,000,00 | |
| 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 | 99.85618 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.30563 | | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 6.40000 | 106.21230 | 6.40000 | 106.19392 | | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 99.52608 | | | | 0.00 | 6,000,000,000 | 1,500,000,00 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 1,500,000,00 |
| Total For KAP012 | | | | | | | | | | 0.00 | 6,000,000,000 | 1,500,000,00 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 99.27068 | | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.80047 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 97.23414 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| KAP016 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.32673 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.87542 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For KAP017 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.76798 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.90500 | 127.67084 | 8.90500 | 127.64012 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 97.85295 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 94.09590 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 7.38000 | 105.98387 | 7.38000 | 105.96276 | | | | 0.00 | 0 | |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 94.57946 | | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 9.40000 | 107.07053 | 9.40000 | 107.04352 | | | | 0.00 | 0 | |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.71187 | | | | 0.00 | 0 | |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 94.55421 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.51500 | 94.44322 | 12.51500 | 94.41155 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 10.45000 | 101.18349 | 10.45000 | 101.15517 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 96.13176 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 92.10137 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.54447 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 99.63636 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 95.57775 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 93.82836 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 85.33447 | | | | 0.00 | 0 | |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 100.95947 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.91000 | 109.32431 | 6.91000 | 109.30391 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 102.30015 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.21942 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.32791 | | | | 0.00 | 0 | 946,000,00 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 946,000,00 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 946,000,00 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 100.31385 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 100.09885 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.73706 | | | | 0.00 | 0 | 100,000,00 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| LHL30 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.52622 | | | | 0.00 | 0 | |
| Total LHL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL30 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.88233 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.37583 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.38563 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.82159 | | | | 0.00 | 0 | 1,000,000,00 |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.31183 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.32038 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| MBF05: On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.38466 | | | | 0.00 | 0 | 20,000,00 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| MBF06: On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.59060 | | | | 0.00 | 0 | 1,500,000,00 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| MBF06: On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.36333 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.46704 | | | | 0.00 | 0 | |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.13338 | | | | 0.00 | 0 | |
| Total MBF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF066 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.31080 | | | | 0.00 | 0 | |
| Total MBF067 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF067 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.33554 | | | | 0.00 | 800,000,000 | 200,000,00 |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 200,000,00 |
| Total For MBF068 | | | | | | | | | | 0.00 | 800,000,000 | 200,000,00 |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.44380 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.27669 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.80968 | | | | 0.00 | 0 | |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.70393 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.63204 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|---------------------|
| Total For MBP043 | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 101.23305 | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.22823 | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.54119 | | | 0.00 | 0 | 210,000,00 |
| Total MBP046 SPOT | | | | | | | | | 0.00 | 0 | 210,000,00 |
| Total For MBP046 | | | | | | | | | 0.00 | 0 | 210,000,00 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.22850 | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.99537 | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.01644 | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.66583 | | | 0.00 | 0 | 910,000,00 |
| Total MBP050 SPOT | | | | | | | | | 0.00 | 0 | 910,000,00 |
| Total For MBP050 | | | | | | | | | 0.00 | 0 | 910,000,00 |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.14891 | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 17/03/2021 Spot Bond | | | 5.72500 | 99.98431 | 5.72500 | 99.96864 | | | 0.00 | 0 | |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 7.84500 | 7.84500 | 7.84500 | 113.63639 | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 6.20000 | 107.15482 | 6.20000 | 107.13675 | | 2,480,000,000,000.00 | | 400,000,000 | 1,150,000,00 |
| Total MMIG05 SPOT | | | | | | | | 2,480,000,000,000.00 | | 400,000,000 | 1,150,000,00 |
| Total For MMIG05 | | | | | | | | 2,480,000,000,000.00 | | 400,000,000 | 1,150,000,00 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 102.44329 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 99.49159 | | | | 0.00 | 0 | 100,000,00 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 99.79102 | | | | 0.00 | 0 | 140,000,00 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,00 |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | 140,000,00 |
| MML02 On 10/12/2026 Spot Bond | | | 8.46500 | 106.11473 | 8.46500 | 106.09057 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 100.41910 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 8.71500 | 96.27808 | 8.71500 | 96.25871 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 100.95450 | | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.82551 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.00226 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.07659 | | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.60078 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 98.23394 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.47464 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.49252 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.94215 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 99.08853 | | | | 0.00 | 0 | 100,000,0€ |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 98.72243 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.10189 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 99.88289 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 102.67393 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.76098 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.41500 | 100.46479 | 8.41500 | 100.44192 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.82210 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.50385 | | | | 0.00 | 400,000,000 | 100,000,0€ |
| Total MTNC22 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,0€ |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For MTNC22 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| MTNC2 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MTNC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC23 | | | | | | | | | | 0.00 | 0 | |
| MWAR On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.32437 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.32437 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For MWAR04 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| MWAR On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.34714 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.34707 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/03/2026 Spot Bond | | | | | 0.00000 | 100.70026 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.48376 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 99.88088 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 99.84441 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 103.28512 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 99.89741 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.86568 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.83884 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.81423 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 6.42000 | 105.53620 | 6.42000 | 105.51778 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 7.00000 | 107.78534 | 7.00000 | 107.76486 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.34500 | 106.06728 | 9.34500 | 106.04053 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.73102 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.76208 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.63362 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.87895 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.66511 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 6.30000 | 99.94824 | 6.30000 | 99.93101 | | | | 0.00 | 0 | |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBK12/On 19/03/2021 Spot Bond | | | 9.38000 | 99.92296 | 9.38000 | 99.89732 | | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | |
| NBK13/On 19/03/2024 Spot Bond | | | 6.56500 | 108.43495 | 6.56500 | 108.41560 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK14/On 25/06/2021 Spot Bond | | | 5.45000 | 103.09032 | 5.45000 | 103.07515 | | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | |
| NBK15/On 11/02/2022 Spot Bond | | | 5.86500 | 103.34434 | 5.86500 | 103.32784 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16/On 12/02/2025 Spot Bond | | | 6.71500 | 110.06244 | 6.71500 | 110.04235 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17/On 22/04/2026 Spot Bond | | | 7.23500 | 115.36179 | 7.23500 | 115.33927 | | | | 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 | | | 6.39500 | 106.48825 | 6.39500 | 106.46984 | | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | |
| NBK20/On 01/06/2026 Spot Bond | | | 7.22500 | 116.38211 | 7.22500 | 116.35943 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK20/On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.13488 | | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | |
| NBK21/On 21/07/2027 Spot Bond | | | 8.26500 | 113.06932 | 8.26500 | 113.04402 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22/On 19/11/2022 Spot Bond | | | 5.49000 | 110.48144 | 5.49000 | 110.46491 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23/On 19/11/2025 Spot Bond | | | 6.95000 | 118.13073 | 6.95000 | 118.10844 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24 On 19/11/2027 Spot Bond | | | 7.99000 | 118.52283 | 7.99000 | 118.49718 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.46460 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25 On 17/02/2023 Spot Bond | | | 5.97500 | 5.97500 | 5.97500 | 109.17057 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.53880 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 29.76119 | 100.00000 | 29.69459 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.72558 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 8.17500 | 116.16481 | 8.17500 | 116.13909 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 5.89500 | 110.17706 | 5.89500 | 110.15937 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 7.33500 | 115.11899 | 7.33500 | 115.09609 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 6.35000 | 109.20376 | 6.35000 | 109.18490 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 6.02500 | 111.46202 | 6.02500 | 111.44375 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 102.01294 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.57770 | | | | 0.00 | 0 | |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.19540 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 102.03840 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.02327 | | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 10.14000 | 10.14000 | 10.14000 | 70.48203 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.86693 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.70746 | | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.01227 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.35450 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.43570 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.84819 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.53179 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.91574 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.52918 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.70449 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.83204 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.04802 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.31247 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.71800 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.57477 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.67699 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.98091 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.59435 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.71368 | | | | 0.00 | 0 | 500,000,00 |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.26487 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.88300 | | | | 0.00 | 0 | |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.31000 | 103.36024 | 9.31000 | 103.33426 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.88407 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.34500 | 102.83269 | 9.34500 | 102.80674 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.88300 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 99.88115 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 99.87899 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.63515 | | | | 0.00 | 0 | 270,000,00 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 270,000,00 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 270,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 102.19077 | | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 100.79952 | | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.98627 | | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | |
| NGL01G On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.30459 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 102.22508 | | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.51866 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.60524 | | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.50171 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.35834 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 100.77152 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.99249 | | | | 0.00 | 0 | 2,700,000,00 |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | 2,700,000,00 |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | 2,700,000,00 |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 105.61216 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1A On 20/10/2023 Spot Bond | | | | | 0.00000 | 104.00630 | | | | 0.00 | 0 | 400,000,00 |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 104.42127 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 103.58999 | | | | 0.00 | 0 | 150,000,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 101.14917 | | | | 0.00 | 0 | 550,000,00 |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | 550,000,00 |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | 550,000,00 |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 104.15025 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 102.25823 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 100.15690 | | | | 0.00 | 0 | 200,000,00 |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 104.54594 | 13.50000 | 104.50809 | | | | 0.00 | 0 | |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 101.00129 | | | | 0.00 | 0 | |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.14253 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.98096 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.38954 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.88842 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.49448 | | | | 0.00 | 0 | |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 100.69877 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 101.35146 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 100.35286 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 100.36836 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.28000 | 5.28000 | 5.28000 | 202.73256 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 4.23000 | 4.23000 | 4.23000 | 189.44700 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.23500 | 3.23500 | 3.23500 | 144.57109 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 104.26778 | | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 5.10000 | 5.10000 | 5.10000 | 103.05362 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.34000 | 3.34000 | 3.34000 | 144.01346 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 3.73000 | 3.73000 | 3.73000 | 141.96390 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 3.87500 | 3.87500 | 3.87500 | 193.69027 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 4.02000 | 191.97557 | 4.02000 | 191.94404 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.21500 | 101.54486 | 5.21500 | 101.52484 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 99.90294 | | | | 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 | 101.21470 | | | | 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 | 98.20942 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 130.62070 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 100.88920 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.05090 | | | | 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 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.30982 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 99.78971 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.57450 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 125.82560 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 98.89660 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.33000 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 99.45845 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 142.19580 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.51598 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 141.98800 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 140.54450 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.04239 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 130.18480 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 98.40993 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 96.21191 | | | | 0.00 | 30,000,000 | 15,000,00 |
| Total NN056 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 15,000,00 |
| Total For NN056 | | | | | | | | | | 0.00 | 30,000,000 | 15,000,00 |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 93.81349 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 98.29872 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.04487 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 12/06/2025 Spot Bond | | | | | 0.00000 | 94.81452 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 109.52000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 107.78000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 15/07/2025 Spot Bond | | | | | 0.00000 | 111.37000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 07/07/2025 Spot Bond | | | | | 0.00000 | 101.41920 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 21/09/2023 Spot Bond | | | | | 0.00000 | 107.59820 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.62290 | | | | 0.00 | 0 | |
| Total NNF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF018 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.62250 | | | | 0.00 | 0 | |
| Total NNF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF019 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 01/08/2022 Spot Bond | | | | | 0.00000 | 109.01600 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.59390 | | | | 0.00 | 0 | |
| Total NNF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF020 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 18/11/2021 Spot Bond | | | | | 0.00000 | 100.33966 | | | | 0.00 | 0 | |
| Total NNF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF021 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.07193 | | | | 0.00 | 0 | |
| Total NNF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF022 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 14/07/2021 Spot Bond | | | | | 0.00000 | 100.76729 | | | | 0.00 | 0 | |
| Total NNF023 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF023 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.45012 | | | | 0.00 | 0 | |
| Total NNF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF024 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 17/02/2026 Spot Bond | | | | | 0.00000 | 88.51472 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.32192 | | | | 0.00 | 0 | |
| Total NNF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF026 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NNF027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF027 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 109.01600 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 125.01550 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 104.89910 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.22065 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 84.67381 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.32099 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.32163 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.30156 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.23765 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.06513 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.34443 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.33010 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.26311 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.15110 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.27159 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 7.07000 | 112.40138 | 7.07000 | 112.37981 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 3.00000 | 195.95538 | 3.00000 | 195.92858 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 9.58500 | 117.82603 | 9.58500 | 117.79573 | | | | 0.00 | 0 | |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 15.68214 | 100.00000 | 15.64724 | | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 100.26936 | | | | 0.00 | 800,000,000 | 200,000,000 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| Total For NTC21 | | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.44844 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.10399 | | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.40339 | | | | 0.00 | 0 | |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.72472 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.03827 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.03877 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.09782 | | | | 0.00 | 0 | |
| Total NTC29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC29 | | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 100.02525 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 101.81243 | | | | 0.00 | 0 | 22,300,000,000 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 0 | 22,300,000,000 |
| Total For NTC32 | | | | | | | | | | 0.00 | 0 | 22,300,000,000 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.95361 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|------------------|---------------------|
| Total For OMI01 | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 6.24000 | 103.84381 | 6.24000 | 103.82618 | | | 0.00 | 0 | |
| Total OML06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For OML06 | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 7.52500 | 111.59241 | 7.52500 | 111.56964 | | | 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 | | | 6.43000 | 106.33248 | 6.43000 | 106.31418 | | 4,776,875,292,000.00 | 742,904,400 | | 185,726,10 |
| Total OML09 SPOT | | | | | | | | 4,776,875,292,000.00 | 742,904,400 | | 185,726,10 |
| Total For OML09 | | | | | | | | 4,776,875,292,000.00 | 742,904,400 | | 185,726,10 |
| OML10 On 14/09/2025 Spot Bond | | | 7.85000 | 113.10373 | 7.85000 | 113.08008 | | 0.00 | 0 | | 910,000,00 |
| Total OML10 SPOT | | | | | | | | 0.00 | 0 | | 910,000,00 |
| Total For OML10 | | | | | | | | 0.00 | 0 | | 910,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 98.69263 | | 0.00 | 0 | | 200,000,00 |
| Total OML11 SPOT | | | | | | | | 0.00 | 0 | | 200,000,00 |
| Total For OML11 | | | | | | | | 0.00 | 0 | | 200,000,00 |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.55358 | | 0.00 | 1,200,000,000 | | 655,100,00 |
| Total OML12 SPOT | | | | | | | | 0.00 | 1,200,000,000 | | 655,100,00 |
| Total For OML12 | | | | | | | | 0.00 | 1,200,000,000 | | 655,100,00 |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.03107 | | 0.00 | 400,000,000 | | 100,000,00 |
| Total PEP01 SPOT | | | | | | | | 0.00 | 400,000,000 | | 100,000,00 |
| Total For PEP01 | | | | | | | | 0.00 | 400,000,000 | | 100,000,00 |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 100.02377 | | 0.00 | 0 | | |
| Total PEP02 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For PEP02 | | | | | | | | 0.00 | 0 | | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.25967 | | 0.00 | 0 | | |
| Total PMM51 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For PMM51 | | | | | | | | 0.00 | 0 | | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.95750 | | 0.00 | 0 | | 810,000,00 |
| Total PMM53 SPOT | | | | | | | | 0.00 | 0 | | 810,000,00 |
| Total For PMM53 | | | | | | | | 0.00 | 0 | | 810,000,00 |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.51292 | | 0.00 | 0 | | |
| Total PMM54 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For PMM54 | | | | | | | | 0.00 | 0 | | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 100.25045 | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|-------------------------|------------|
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.32035 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.36018 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.36587 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.37156 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.41000 | 116.71770 | 7.56500 | 115.91745 | | | 306,999,744,890,000.00 | 2,605,533,029,000 | 1,084,424,885,70 | |
| Total R186 SPOT | | | | | | | | | 16,999,744,890,000.00 | 605,533,029,000 | 1,084,424,885,70 | |
| Total For R186 | | | | | | | | | 16,999,744,890,000.00 | 605,533,029,000 | 1,084,424,885,70 | |
| R197 On 07/12/2023 Spot Bond | | | 1.78000 | 316.97269 | 1.80000 | 316.77977 | | | 2,276,672,332,000.00 | 1,279,029,400 | 180,363,465,60 | |
| Total R197 SPOT | | | | | | | | | 2,276,672,332,000.00 | 1,279,029,400 | 180,363,465,60 | |
| Total For R197 | | | | | | | | | 2,276,672,332,000.00 | 1,279,029,400 | 180,363,465,60 | |
| R202 On 07/12/2033 Spot Bond | | | 4.20000 | 225.59769 | 4.28000 | 223.76552 | | | 76,524,000,000,000.00 | 18,220,000,000 | 230,268,376,10 | |
| Total R202 SPOT | | | | | | | | | 76,524,000,000,000.00 | 18,220,000,000 | 230,268,376,10 | |
| Total For R202 | | | | | | | | | 76,524,000,000,000.00 | 18,220,000,000 | 230,268,376,10 | |
| R2023 On 28/02/2023 Spot Bond | | | 5.38500 | 104.66953 | 5.40000 | 104.62609 | | | 425,688,900,664,500.00 | 636,153,927,700 | 442,758,982,30 | |
| Total R2023 SPOT | | | | | | | | | 425,688,900,664,500.00 | 636,153,927,700 | 442,758,982,30 | |
| Total For R2023 | | | | | | | | | 425,688,900,664,500.00 | 636,153,927,700 | 442,758,982,30 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.44500 | 92.39880 | 9.44500 | 92.37526 | | | 941,028,154,840,500.00 | 2,640,659,412,900 | 1,786,931,130,60 | |
| Total R2030 SPOT | | | | | | | | | 941,028,154,840,500.00 | 2,640,659,412,900 | 1,786,931,130,60 | |
| Total For R2030 | | | | | | | | | 941,028,154,840,500.00 | 2,640,659,412,900 | 1,786,931,130,60 | |
| R2032 On 31/03/2032 Spot Bond | | | 10.12500 | 91.48159 | 10.12500 | 91.45677 | | | 546,023,977,862,500.00 | 844,051,750,900 | 1,094,847,939,50 | |
| Total R2032 SPOT | | | | | | | | | 546,023,977,862,500.00 | 844,051,750,900 | 1,094,847,939,50 | |
| Total For R2032 | | | | | | | | | 546,023,977,862,500.00 | 844,051,750,900 | 1,094,847,939,50 | |
| R2035 On 28/02/2035 Spot Bond | | | 10.82500 | 86.49915 | 10.82500 | 86.47438 | | | 343,428,488,845,000.00 | 770,755,518,600 | 1,637,783,960,60 | |
| Total R2035 SPOT | | | | | | | | | 343,428,488,845,000.00 | 770,755,518,600 | 1,637,783,960,60 | |
| Total For R2035 | | | | | | | | | 343,428,488,845,000.00 | 770,755,518,600 | 1,637,783,960,60 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Inter |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|-----------------------|----------|
| R2037 On 31/01/2037 Spot Bond | | | 11.06000 | 82.05499 | 11.06000 | 82.03059 | | 047,023,869,434,000.00 | 365,915,358,900 | 659,635,756,00 | |
| Total R2037 SPOT | | | | | | | | 17,023,869,434,000.00 | 365,915,358,900 | 659,635,756,00 | |
| Total For R2037 | | | | | | | | 17,023,869,434,000.00 | 365,915,358,900 | 659,635,756,00 | |
| R2040 On 31/01/2040 Spot Bond | | | 11.14500 | 84.30922 | 11.14500 | 84.28396 | | 021,336,288,726,500.00 | 360,819,765,700 | 515,621,864,30 | |
| Total R2040 SPOT | | | | | | | | 21,336,288,726,500.00 | 360,819,765,700 | 515,621,864,30 | |
| Total For R2040 | | | | | | | | 21,336,288,726,500.00 | 360,819,765,700 | 515,621,864,30 | |
| R2044 On 31/01/2044 Spot Bond | | | 11.22000 | 80.83889 | 11.22000 | 80.81452 | | 641,802,055,058,000.00 | 146,328,168,900 | 988,181,661,40 | |
| Total R2044 SPOT | | | | | | | | 1,802,055,058,000.00 | 146,328,168,900 | 988,181,661,40 | |
| Total For R2044 | | | | | | | | 1,802,055,058,000.00 | 146,328,168,900 | 988,181,661,40 | |
| R2048 On 28/02/2048 Spot Bond | | | 11.14000 | 80.07131 | 11.14000 | 80.04773 | | 114,152,033,638,000.00 | 1,536,279,356,700 | 1,976,714,899,20 | |
| Total R2048 SPOT | | | | | | | | 14,152,033,638,000.00 | 536,279,356,700 | 976,714,899,20 | |
| Total For R2048 | | | | | | | | 14,152,033,638,000.00 | 536,279,356,700 | 976,714,899,20 | |
| R208 On 31/03/2021 Spot Bond | | | 3.55000 | 103.22441 | 3.55000 | 103.21438 | | 647,520,000,000,000.00 | 182,400,000,000 | 664,604,500,00 | |
| Total R208 SPOT | | | | | | | | 17,520,000,000,000.00 | 182,400,000,000 | 664,604,500,00 | |
| Total For R208 | | | | | | | | 17,520,000,000,000.00 | 182,400,000,000 | 664,604,500,00 | |
| R209 On 31/03/2036 Spot Bond | | | 10.65000 | 70.22237 | 10.75000 | 69.64639 | | 243,039,157,455,000.00 | 867,891,000,700 | 868,672,646,90 | |
| Total R209 SPOT | | | | | | | | 13,039,157,455,000.00 | 867,891,000,700 | 368,672,646,90 | |
| Total For R209 | | | | | | | | 13,039,157,455,000.00 | 867,891,000,700 | 368,672,646,90 | |
| R210 On 31/03/2028 Spot Bond | | | 3.28000 | 201.07859 | 3.52000 | 198.04314 | | 42,640,000,000,000.00 | 13,000,000,000 | 145,089,735,00 | |
| Total R210 SPOT | | | | | | | | 12,640,000,000,000.00 | 13,000,000,000 | 145,089,735,00 | |
| Total For R210 | | | | | | | | 12,640,000,000,000.00 | 13,000,000,000 | 145,089,735,00 | |
| R212 On 31/01/2022 Spot Bond | | | 1.13000 | 170.21794 | 1.13000 | 170.20327 | | 6,680,171,958,000.00 | 5,911,656,600 | 57,692,700,00 | |
| Total R212 SPOT | | | | | | | | 6,680,171,958,000.00 | 5,911,656,600 | 57,692,700,00 | |
| Total For R212 | | | | | | | | 6,680,171,958,000.00 | 5,911,656,600 | 57,692,700,00 | |
| R213 On 28/02/2031 Spot Bond | | | 9.62000 | 83.74969 | 9.74000 | 83.05835 | | 351,204,722,866,000.00 | 348,358,079,300 | 806,577,828,50 | |
| Total R213 SPOT | | | | | | | | 11,204,722,866,000.00 | 348,358,079,300 | 306,577,828,50 | |
| Total For R213 | | | | | | | | 11,204,722,866,000.00 | 348,358,079,300 | 306,577,828,50 | |
| R214 On 28/02/2041 Spot Bond | | | 11.09500 | 63.66106 | 11.09500 | 63.64238 | | 936,295,299,290,500.00 | 264,650,319,900 | 794,409,377,40 | |
| Total R214 SPOT | | | | | | | | 16,295,299,290,500.00 | 264,650,319,900 | 794,409,377,40 | |
| Total For R214 | | | | | | | | 16,295,299,290,500.00 | 264,650,319,900 | 794,409,377,40 | |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.51077 | | 0.00 | 0 | 0 | |
| Total RDFB08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For RDFB08 | | | | | | | | 0.00 | 0 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.19726 | | 0.00 | 0 | 0 | |
| Total RDFB09 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 101.04290 | | | 0.00 | 0 | 40,000,00 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | 40,000,00 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 99.00548 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 98.55695 | | | 0.00 | 200,000,000 | 200,000,00 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |
| Total For RDFB14 | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.37652 | | | 0.00 | 0 | 500,000,00 |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | 500,000,00 |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 99.64936 | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 98.18713 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 97.04143 | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 99.80908 | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 99.89259 | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 99.88714 | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 101.11356 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 97.78638 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 97.59240 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.37128 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 100.05680 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.47663 | | | | 0.00 | 0 | |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/03/2021 Spot Bond | | | | | 0.00000 | 99.96548 | | | | 0.00 | 0 | |
| Total RED141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED141 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/03/2021 Spot Bond | | | | | 0.00000 | 99.97088 | | | | 0.00 | 0 | |
| Total RED142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED142 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,600,000,0€ |
| Total RED143 SPOT | | | | | | | | | | 0.00 | 0 | 3,600,000,0€ |
| Total For RED143 | | | | | | | | | | 0.00 | 0 | 3,600,000,0€ |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 100.75329 | | | | 0.00 | 0 | 280,000,0€ |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | 280,000,0€ |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | 280,000,0€ |
| RED16 On 07/12/2021 Spot Bond | | | | | 0.00000 | 100.17349 | | | | 0.00 | 0 | |
| Total RED161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED161 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 99.97844 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| RED40: On 29/01/2024 Spot Bond | | | | | 0.00000 | 102.04687 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.23418 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.58823 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60: On 09/03/2022 Spot Bond | | | | | 0.00000 | 102.30474 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.56169 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.76687 | | | | 0.00 | 150,000,000 | 50,000,00 |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 50,000,00 |
| Total For RED705 | | | | | | | | | | 0.00 | 150,000,000 | 50,000,00 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.36643 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.90453 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 98.84016 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.88575 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.82832 | | | | 0.00 | 0 | 800,000,00 |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| RMB10€ On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMB106 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|---------------------|
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | |
| RW21 On 21/04/2021 Spot Bond | | | 5.77500 | 104.39040 | 5.77500 | 104.37398 | | | 0.00 | 0 | |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW21 | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 7.05000 | 108.51363 | 7.05000 | 108.49298 | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.61000 | 95.81936 | 11.61000 | 95.78966 | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.65000 | 110.20348 | 5.65000 | 110.18652 | | | 0.00 | 0 | |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | |
| SBK24 On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 101.20594 | | | 0.00 | 0 | |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | |
| SBK26 On 25/04/2021 Spot Bond | | | 6.47000 | 105.37782 | 6.47000 | 105.35928 | | | 0.00 | 0 | |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.59343 | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.25809 | | | 0.00 | 0 | 1,800,000.00 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 1,800,000.00 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 1,800,000.00 |
| SBS19 On 23/06/2021 Spot Bond | | | 5.19000 | 103.63118 | 5.19000 | 103.61665 | | | 0.00 | 0 | |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 7.24500 | 115.24982 | 7.24500 | 115.22717 | | 478,170,000,000.00 | | 66,000,000 | 16,500,00 |
| Total SBS20 SPOT | | | | | | | | 478,170,000,000.00 | | 66,000,000 | 16,500,00 |
| Total For SBS20 | | | | | | | | 478,170,000,000.00 | | 66,000,000 | 16,500,00 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.56887 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 6.03000 | 111.53817 | 6.03000 | 111.51987 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 7.34000 | 106.15562 | 7.34000 | 106.13448 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 7.71000 | 112.63302 | 7.71000 | 112.60961 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 6.43500 | 111.26557 | 6.43500 | 111.24611 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 6.67000 | 109.28241 | 6.67000 | 109.26260 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.86000 | 106.36224 | 8.86000 | 106.33676 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.51000 | 105.50402 | 4.51000 | 105.49103 | | | | 0.00 | 0 | |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 5.30000 | 110.73787 | 5.30000 | 110.72186 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 6.99500 | 117.90325 | 6.99500 | 117.88086 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.85000 | 118.85812 | 7.85000 | 118.83284 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 5.44000 | 110.22113 | 5.44000 | 110.20480 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.92898 | | | | 0.00 | 800,000,000 | 200,000,000 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| Total For SBS47 | | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.29332 | | | | 0.00 | 0 | 338,500,000 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | 338,500,000 |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | 338,500,000 |
| SBS50 On 31/01/2022 Spot Bond | | | 4.74000 | 105.14956 | 4.74000 | 105.13595 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 6.07000 | 6.07000 | 6.07000 | 110.80800 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 104.33271 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.02815 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 100.94860 | | | | 0.00 | 0 | |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | |
| SBS56 On 12/06/2022 Spot Bond | | | 5.01500 | 106.97806 | 5.01500 | 106.96351 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.80522 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.08467 | | | | 0.00 | 0 | 1,000,000,000 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.43768 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.21968 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|--------------|
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.22035 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 102.27818 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.06750 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.29739 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.82567 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.56766 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.19368 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.22000 | 313.47772 | 2.22000 | 313.44145 | | | | 0.00 | 0 | 100,000,00 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.33000 | 5.33000 | 5.33000 | 201.74536 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 104.99667 | | | | 0.00 | 0 | 1,200,000,00 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.55562 | | | | 0.00 | 0 | |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.88614 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 105.08628 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.57531 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 100.32277 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 7.50000 | 109.91648 | 7.50000 | 109.89425 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.93679 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.60387 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 104.71908 | | | | 0.00 | 0 | 200,000,0€ |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 100.36093 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.58397 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 100.12098 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.73783 | | | | 0.00 | 0 | |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.43888 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.42141 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.60617 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.43661 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.45787 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.46320 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.42526 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.46320 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.52768 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.50875 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.72694 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-------------------|
| Total For SLRC5 | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.47839 | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.15689 | | | 0.00 | 0 | |
| Total SNT02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SNT02 | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 7.20000 | 113.66018 | 7.20000 | 113.63810 | | 4,380,480,000,000.00 | | 608,400,000 | 152,100,00 |
| Total SNT03 SPOT | | | | | | | | 4,380,480,000,000.00 | | 608,400,000 | 152,100,00 |
| Total For SNT03 | | | | | | | | 4,380,480,000,000.00 | | 608,400,000 | 152,100,00 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.74603 | | | 0.00 | 0 | |
| Total SNT04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 100.21814 | | | 0.00 | 0 | 100,000,00 |
| 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 | 99.22192 | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.42342 | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.89086 | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.29891 | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.31129 | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.24189 | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 99.99996 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG005 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.04573 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG006 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.25224 | | | | 0.00 | 0 | 500,000,00 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SPG007 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.96006 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG008 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.94986 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG009 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.27573 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 01/12/2021 Spot Bond | | | | | 0.00000 | 100.18510 | | | | 0.00 | 0 | |
| Total SPGC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC02 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 102.05268 | | | | 0.00 | 800,000,000 | 2,600,000,00 |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 2,600,000,00 |
| Total For SSA07 | | | | | | | | | | 0.00 | 800,000,000 | 2,600,000,00 |
| SSN004 On 31/03/2021 Spot Bond | | | 6.06500 | 103.11799 | 6.06500 | 103.10089 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN004 On 31/03/2021 Spot Bond | | | 6.06500 | 103.11799 | 6.06500 | 103.10089 | | | | 0.00 | 0 | |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | |
| SSN011 On 31/01/2025 Spot Bond | | | 3.89500 | 3.89500 | 3.89500 | 141.10697 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN017 On 21/12/2026 Spot Bond | | | 7.54000 | 116.06591 | 7.54000 | 116.04231 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SSN02 On 28/02/2031 Spot Bond | | | 9.23000 | 85.97625 | 9.23000 | 85.95517 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 96.98242 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.23853 | | | | 0.00 | 0 | |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.92118 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 6.80000 | 111.10500 | 6.80000 | 111.08460 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.05000 | 103.74694 | 5.05000 | 103.72695 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.12671 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.69344 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.54184 | | | | 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 | | | 2.83000 | 2.83000 | 2.83000 | 308.67050 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.72634 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.60132 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 100.88730 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 4.74000 | 4.74000 | 4.74000 | 183.53688 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2025 Spot Bond | | | 3.28000 | 3.28000 | 3.28000 | 144.33180 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2038 Spot Bond | | | 5.25000 | 5.25000 | 5.25000 | 101.06499 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2029 Spot Bond | | | 4.54000 | 4.54000 | 4.54000 | 100.28529 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 4.70000 | 4.70000 | 4.70000 | 183.99266 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.21815 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.21397 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.20364 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 99.94248 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN077 On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.94286 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN078 On 31/07/2021 Spot Bond | | | | | 0.00000 | 90.51600 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN079 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.22397 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN081 On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.04591 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN082 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.58698 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN083 On 07/12/2033 Spot Bond | | | 5.15500 | 5.15500 | 5.15500 | 205.22643 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN084 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.03234 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN089 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.58539 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN09 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.56974 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.17984 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.23911 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.10853 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/01/2030 Spot Bond | | | 10.11000 | 88.77821 | 10.11000 | 88.75404 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 28/11/2021 Spot Bond | | | | | 0.00000 | 100.18465 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.55845 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.13855 | | | | 0.00 | 0 | |
| Total SSN103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN103 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/03/2028 Spot Bond | | | 4.74500 | 88.84818 | 4.74500 | 183.47999 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 07/12/2033 Spot Bond | | | 5.33500 | 84.02672 | 5.33500 | 201.64695 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 04/02/2022 Spot Bond | | | | | 0.00000 | 100.52703 | | | | 0.00 | 0 | |
| Total SSN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN106 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.46555 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.40703 | | | | 0.00 | 0 | |
| Total SSN108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN108 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.40703 | | | | 0.00 | 0 | |
| Total SSN109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN109 | | | | | | | | | | 0.00 | 0 | |
| SSN11 On 17/05/2021 Spot Bond | | | | | 0.00000 | 100.33192 | | | | 0.00 | 0 | |
| Total SSN110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN110 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.13500 | 107.35258 | 8.13500 | 107.32906 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.31710 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 4.52000 | 105.97173 | 4.52000 | 105.95865 | | | | 0.00 | 0 | 4,520,000,00 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 4,520,000,00 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 4,520,000,00 |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.17884 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.27150 | | | | 0.00 | 0 | |
| Total T16OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM2 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.26010 | | | | 0.00 | 0 | |
| Total T16OM3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM3 | | | | | | | | | | 0.00 | 0 | |
| TFS14 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.68987 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS14 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.63612 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS14 On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.33722 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS148 On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.56828 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS149 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.89362 | | | | 0.00 | 0 | |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | |
| TFS153 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.84301 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.08695 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS155 On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.89753 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS156 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.98162 | | | | 0.00 | 17,820,000,000 | 8,910,000,000 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 17,820,000,000 | 8,910,000,000 |
| Total For TFS157 | | | | | | | | | | 0.00 | 17,820,000,000 | 8,910,000,000 |
| TFS157 On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.79586 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS158 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.45329 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS159 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.50255 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2024 Spot Bond | | | | | 0.00000 | 99.75461 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.83900 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 101.34135 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.58278 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.76734 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TH10A On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.32507 | | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 4.52000 | 106.90164 | 4.52000 | 106.88845 | | | | 0.00 | 0 | 450,000,00 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.76609 | | | | 0.00 | 0 | |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 4.52000 | 106.16791 | 4.52000 | 106.15480 | | | | 0.00 | 0 | 340,000,00 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 340,000,00 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 340,000,00 |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.35978 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.47721 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.33588 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.72369 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.77998 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.37001 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.55819 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.40417 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.19490 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.30028 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | 9.82000 | 9.82000 | 9.82000 | 103.06500 | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | | | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.20101 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.29778 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.28523 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.32400 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.63915 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.71448 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.35077 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.82097 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.33710 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.68290 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.87664 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.45819 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.28921 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.30005 | | | | 0.00 | 0 | 810,000,00 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 810,000,00 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 810,000,00 |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 100.52969 | 8.49000 | 100.50660 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.30233 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16A ⁵ On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.30290 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A ⁷ On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.28864 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A ⁸ On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.30119 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A ⁹ On 21/08/2024 Spot Bond | | | 5.76000 | 100.36145 | 5.76000 | 100.34571 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B ¹ On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.31373 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B ² On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.33424 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B ³ On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.33538 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C ¹ On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.33139 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C ² On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.35872 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C ³ On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.35132 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D ¹ On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.45362 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D ² On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.50182 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|------------------|-------------------|
| Total For TH16D2 | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.47348 | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 99.92030 | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 6.54000 | 103.71681 | 6.54000 | 103.69867 | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 7.70000 | 105.90376 | 7.70000 | 105.88202 | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.09887 | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.10328 | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 8.01500 | 107.98409 | 8.01500 | 107.96078 | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.42580 | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 99.90321 | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.15351 | | | 0.00 | 0 | 800,000,00 |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | 800,000,00 |
| Total For TL31 | | | | | | | | | 0.00 | 0 | 800,000,00 |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.50236 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 7.38000 | 111.93071 | 7.38000 | 111.90830 | | 358,840,692,000.00 | | 48,623,400 | 5,985,067,90 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|-------------------|----------------------|
| Total TN23 SPOT | | | | | | | | | | 358,840,692,000.00 | 48,623,400 | 5,985,067,90 |
| Total For TN23 | | | | | | | | | | 358,840,692,000.00 | 48,623,400 | 5,985,067,90 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 24.92933 | 100.00000 | 24.87355 | | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.98500 | 102.49256 | 8.98500 | 102.46769 | | | | 622,833,012,000.00 | 69,319,200 | 7,527,739,90 |
| Total TN25 SPOT | | | | | | | | | | 622,833,012,000.00 | 69,319,200 | 7,527,739,90 |
| Total For TN25 | | | | | | | | | | 622,833,012,000.00 | 69,319,200 | 7,527,739,90 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.53692 | 100.00000 | 12.50888 | | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.34500 | 100.80630 | 9.34500 | 100.78088 | | | | 482,760,831,000.00 | 51,659,800 | 10,470,648,40 |
| Total TN27 SPOT | | | | | | | | | | 482,760,831,000.00 | 51,659,800 | 10,470,648,40 |
| Total For TN27 | | | | | | | | | | 482,760,831,000.00 | 51,659,800 | 10,470,648,40 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.10732 | 100.00000 | 12.08023 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.07500 | 101.20095 | 11.07500 | 101.17099 | | | | 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 | 121.03979 | 8.00000 | 121.01371 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.46500 | 92.18037 | 12.46500 | 92.14976 | | | | 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 | 104.64999 | 10.75000 | 104.61990 | | | | 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 | 99.23168 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 6.51000 | 106.93923 | 6.51000 | 106.92031 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.40606 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.53258 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.46179 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.59906 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.91600 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 6.80000 | 110.52466 | 6.80000 | 110.50436 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.86961 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.91600 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 103.63503 | 8.62000 | 103.61101 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 98.13156 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.97074 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 18/03/2021 Spot Bond | | | | | 0.00000 | 99.94482 | | | | 0.00 | 0 | |
| Total TSP244 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP24 _€ On 08/04/2021 Spot Bond | | | | | 0.00000 | 99.57649 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP24 ₇ On 22/04/2021 Spot Bond | | | | | 0.00000 | 99.40524 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP24 _€ On 21/07/2021 Spot Bond | | | | | 0.00000 | 98.34832 | | | | 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 ₀ On 06/09/2021 Spot Bond | | | | | 0.00000 | 97.85832 | | | | 0.00 | 0 | |
| Total TSP250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP250 | | | | | | | | | | 0.00 | 0 | |
| TSP25 ₁ On 16/09/2021 Spot Bond | | | | | 0.00000 | 97.94141 | | | | 0.00 | 0 | |
| Total TSP251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP251 | | | | | | | | | | 0.00 | 0 | |
| TSP25 _€ On 09/04/2021 Spot Bond | | | | | 0.00000 | 99.73086 | | | | 0.00 | 0 | |
| Total TSP252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP252 | | | | | | | | | | 0.00 | 0 | |
| TSP25 _€ On 17/05/2021 Spot Bond | | | | | 0.00000 | 99.32434 | | | | 0.00 | 0 | |
| Total TSP253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP253 | | | | | | | | | | 0.00 | 0 | |
| TSP25 _€ On 26/05/2021 Spot Bond | | | | | 0.00000 | 99.23427 | | | | 0.00 | 0 | |
| Total TSP254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP254 | | | | | | | | | | 0.00 | 0 | |
| TSP25 _€ On 29/11/2021 Spot Bond | | | | | 0.00000 | 97.06314 | | | | 0.00 | 0 | |
| Total TSP255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP255 | | | | | | | | | | 0.00 | 0 | |
| TSP25 _€ On 14/02/2022 Spot Bond | | | | | 0.00000 | 95.66434 | | | | 0.00 | 0 | |
| Total TSP256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP256 | | | | | | | | | | 0.00 | 0 | |
| TSP25 ₇ On 11/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 50,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TSP257 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| Total For TSP257 | | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| TU1A11 _{On} 31/01/2025 Spot Bond | | | | | 0.00000 | 100.68475 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 _{On} 31/01/2025 Spot Bond | | | | | 0.00000 | 100.88769 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 _{On} 31/01/2025 Spot Bond | | | | | 0.00000 | 101.77937 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF0 _{On} 24/10/2024 Spot Bond | | | | | 0.00000 | 100.88124 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC35 _{On} 11/03/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC358 | | | | | | | | | | 0.00 | 0 | |
| TWC35 _{On} 18/03/2021 Spot Bond | | | | | 0.00000 | 101.02241 | | | | 0.00 | 0 | |
| Total TWC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC359 | | | | | | | | | | 0.00 | 0 | |
| TWC36 _{On} 13/04/2021 Spot Bond | | | | | 0.00000 | 100.68998 | | | | 0.00 | 0 | |
| Total TWC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC360 | | | | | | | | | | 0.00 | 0 | |
| TWC36 _{On} 20/04/2021 Spot Bond | | | | | 0.00000 | 100.60907 | | | | 0.00 | 0 | |
| Total TWC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC361 | | | | | | | | | | 0.00 | 0 | |
| TWC36 _{On} 26/04/2021 Spot Bond | | | | | 0.00000 | 100.53155 | | | | 0.00 | 0 | |
| Total TWC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC362 | | | | | | | | | | 0.00 | 0 | |
| TWC36 _{On} 30/04/2021 Spot Bond | | | | | 0.00000 | 100.50079 | | | | 0.00 | 0 | |
| Total TWC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC363 | | | | | | | | | | 0.00 | 0 | |
| TWC36 _{On} 11/05/2021 Spot Bond | | | | | 0.00000 | 100.37838 | | | | 0.00 | 0 | |
| Total TWC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC364 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| TWC36 On 18/05/2021 Spot Bond | | | | | 0.00000 | 100.29900 | | | | 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 | 100.18919 | | | | 0.00 | 0 | |
| Total TWC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC366 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 10/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 33,100,000,00 |
| Total TWC367 SPOT | | | | | | | | | | 0.00 | 0 | 33,100,000,00 |
| Total For TWC367 | | | | | | | | | | 0.00 | 0 | 33,100,000,00 |
| UG26 On 09/03/2026 Spot Bond | | | 9.71500 | 106.39273 | 9.71500 | 106.36531 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.95585 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.76914 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.62510 | | | | 0.00 | 0 | |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.21097 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.29268 | | | | 0.00 | 0 | 1,200,000,00 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 1,200,000,00 |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.39654 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.41169 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.29490 | | | | 0.00 | 0 | |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------------|-----------------------|
| Total For WHL02 | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.09745 | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | 0.00 | 0 | |
| WSP5 On 28/05/2021 Spot Bond | | | 5.22500 | 103.41926 | 5.22500 | 103.40462 | | | 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 | 87.08333 | 100.00000 | 86.88497 | | | 0.00 | 0 | |
| Total WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | 1.24e+017 | 002,027,388,100 | 383,941,453,10 |
| Total for SPOT : | | | | | | | | | 1.24e+017 | 002,027,388,100 | 383,941,453,10 |
| Total Futures | | | | | | | | | 1.24e+017 | 002,027,401,040 | 383,942,519,07 |
| Total Options | | | | | | | | | 12 475 400.00 | 10,000 | 154,63 |
| Grand Total: | | | | | | | | | 1.24e+017 | 002,027,411,040 | 383,942,673,71 |