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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2021

| 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 03/02/2022 Bond Future | | | 11.33118 | 78.61566 | 11.26738 | 78.95160 | | | 0.00 | 0 | 26 |
| ES33 On 05/05/2022 Bond Future | | | 11.56482 | 75.78440 | 11.49823 | 76.12485 | | | 0.00 | 0 | 8 |
| ES33 On 04/08/2022 Bond Future | | | 11.80887 | 76.67641 | 11.73888 | 77.02366 | | | 0.00 | 0 | |
| ES33 On 03/11/2022 Bond Future | | | 12.05644 | 73.91340 | 11.98283 | 74.26782 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 35 |
| ES42 On 03/02/2022 Bond Future | | | 11.78180 | 77.34615 | 11.72241 | 77.70666 | | | 0.00 | 0 | 3,51 |
| ES42 On 05/05/2022 Bond Future | | | 12.00052 | 74.01863 | 11.93846 | 74.38398 | | | 0.00 | 0 | 1,19 |
| ES42 On 04/08/2022 Bond Future | | | 12.22266 | 74.88826 | 12.15748 | 75.26066 | | | 0.00 | 0 | |
| ES42 On 03/11/2022 Bond Future | | | 12.44852 | 71.62329 | 12.37997 | 72.00315 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,70 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,70 |
| I2025 On 03/02/2022 Bond Future | | | 155.32313 | 155.32313 | 155.24663 | 155.24663 | | | 0.00 | 0 | 5,51 |
| I2025 On 05/05/2022 Bond Future | | | 157.19250 | 157.19250 | 157.11618 | 157.11618 | | | 0.00 | 0 | 16 |
| I2025 On 04/08/2022 Bond Future | | | 157.52793 | 157.52793 | 157.45575 | 157.45575 | | | 0.00 | 0 | |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2025 | On | 03/11/2022 | Bond Future | | | 159.51258 | 159.51258 | 159.44538 | 159.44538 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 5,71 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 5,71 |
| I2029 | On | 03/02/2022 | Bond Future | | | 113.51850 | 113.51850 | 113.50416 | 113.50416 | | | 0.00 | 0 | 3,87 |
| I2029 | On | 05/05/2022 | Bond Future | | | 113.68364 | 113.68364 | 113.66993 | 113.66993 | | | 0.00 | 0 | 58 |
| I2029 | On | 04/08/2022 | Bond Future | | | 115.09317 | 115.09317 | 115.08298 | 115.08298 | | | 0.00 | 0 | |
| I2029 | On | 03/11/2022 | Bond Future | | | 115.31838 | 115.31838 | 115.31234 | 115.31234 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 4,46 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 4,46 |
| I2033 | On | 03/02/2022 | Bond Future | | | 113.29535 | 113.29535 | 113.27974 | 113.27974 | | | 0.00 | 0 | 7,28 |
| I2033 | On | 05/05/2022 | Bond Future | | | 113.37577 | 113.37577 | 113.36072 | 113.36072 | | | 0.00 | 0 | 2,11 |
| I2033 | On | 04/08/2022 | Bond Future | | | 114.78138 | 114.78138 | 114.76988 | 114.76988 | | | 0.00 | 0 | |
| I2033 | On | 03/11/2022 | Bond Future | | | 114.92197 | 114.92197 | 114.91457 | 114.91457 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 9,40 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 9,40 |
| I2038 | On | 03/02/2022 | Bond Future | | | 128.16982 | 128.16982 | 128.15129 | 128.15129 | | | 0.00 | 0 | 6,10 |
| I2038 | On | 05/05/2022 | Bond Future | | | 129.71244 | 129.71244 | 129.69453 | 129.69453 | | | 0.00 | 0 | 6,10 |
| I2038 | On | 04/08/2022 | Bond Future | | | 129.50546 | 129.50546 | 129.49173 | 129.49173 | | | 0.00 | 0 | |
| I2038 | On | 03/11/2022 | Bond Future | | | 131.13718 | 131.13718 | 131.12815 | 131.12815 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 6,78 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 6,78 |
| I2046 | On | 03/02/2022 | Bond Future | | | 118.47867 | 118.47867 | 118.46133 | 118.46133 | | | 0.00 | 0 | 15,50 |
| I2046 | On | 05/05/2022 | Bond Future | | | 118.01754 | 118.01754 | 118.00078 | 118.00078 | | | 0.00 | 0 | 1,10 |
| I2046 | On | 04/08/2022 | Bond Future | | | 119.48088 | 119.48088 | 119.46777 | 119.46777 | | | 0.00 | 0 | |
| I2046 | On | 03/11/2022 | Bond Future | | | 119.06191 | 119.06191 | 119.05292 | 119.05292 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 15,67 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 15,67 |
| I2050 | On | 03/02/2022 | Bond Future | | | 120.44301 | 120.44301 | 120.42480 | 120.42480 | | | 0.00 | 0 | 9,28 |
| I2050 | On | 05/05/2022 | Bond Future | | | 121.89222 | 121.89222 | 121.87491 | 121.87491 | | | 0.00 | 0 | 3,10 |
| I2050 | On | 04/08/2022 | Bond Future | | | 121.38815 | 121.38815 | 121.37427 | 121.37427 | | | 0.00 | 0 | |
| I2050 | On | 03/11/2022 | Bond Future | | | 122.91749 | 122.91749 | 122.90812 | 122.90812 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 9,65 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 9,65 |
| R186 | On | 03/02/2022 | Bond Future | | | 7.91596 | 111.66226 | 7.84506 | 111.96243 | | 5.73 | 0.00 | 0 | 69,86 |
| R186 | On | 05/05/2022 | Bond Future | | | 8.13317 | 112.97841 | 8.05709 | 113.28291 | | 5.67 | 0.00 | 0 | 4,57 |
| R186 | On | 04/08/2022 | Bond Future | | | 8.36998 | 109.01842 | 8.28729 | 109.33067 | | 5.77 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | | | 8.61476 | 110.41705 | 8.52464 | 110.73694 | | 5.62 | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 74,37 |
| R186 On 03/02/2022 Bond Future | 7.28 | Call | | | 111.61000 | 0.11161 | 76,760 | 5.59 | | 0.00 | 0 | |
| R186 On 03/02/2022 Bond Future | 7.28 | Put | | | 2,540.76000 | 2.54076 | 2,806,080 | 5.59 | | 0.00 | 0 | |
| R186 On 03/02/2022 Bond Future | 7.29 | Call | | | 116.81000 | 0.11681 | 80,620 | 5.59 | | 0.00 | 0 | |
| R186 On 03/02/2022 Bond Future | 7.29 | Put | | | 2,502.40000 | 2.50240 | 2,766,380 | 5.59 | | 0.00 | 0 | |
| R186 On 03/02/2022 Bond Future | 7.30 | Call | | | 122.19000 | 0.12219 | 84,650 | 5.60 | | 0.00 | 0 | |
| R186 On 03/02/2022 Bond Future | 7.30 | Put | | | 2,464.23000 | 2.46423 | 2,726,860 | 5.60 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.31 | Call | | | 2,099.07000 | 2.09907 | 1,912,180 | 5.79 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.31 | Put | | | 1,090.90000 | 1.09090 | 1,208,510 | 5.79 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.32 | Call | | | 2,124.05000 | 2.12405 | 1,935,980 | 5.80 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.32 | Put | | | 1,076.26000 | 1.07626 | 1,192,690 | 5.80 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.35 | Call | | | 2,200.10000 | 2.20010 | 2,008,510 | 5.81 | | 0.00 | 0 | 4% |
| R186 On 05/05/2022 Bond Future | 7.88 | Call | | | 1,180.84000 | 1.18084 | 1,048,450 | 5.63 | | 0.00 | 0 | 4% |
| R186 On 05/05/2022 Bond Future | 7.88 | Put | | | 1,893.77000 | 1.89377 | 2,065,880 | 5.63 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.14 | Call | | | 1,700.14000 | 1.70014 | 1,534,180 | 5.72 | | 0.00 | 0 | 4% |
| R186 On 05/05/2022 Bond Future | 8.14 | Put | | | 1,368.35000 | 1.36835 | 1,506,890 | 5.72 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.30 | Call | | | 2,074.22000 | 2.07422 | 1,888,530 | 5.79 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 9.18 | Put | | | 312.46000 | 0.31246 | 354,110 | 6.33 | | 0.00 | 0 | 4% |
| R186 On 05/05/2022 Bond Future | 6.73 | Call | | | 103.69000 | 0.10369 | 83,230 | 5.29 | | 0.00 | 0 | 3,6% |
| R186 On 05/05/2022 Bond Future | 6.73 | Put | | | 5,590.35000 | 5.59035 | 5,874,390 | 5.29 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 7.28 | Call | | | 382.40000 | 0.38240 | 322,810 | 5.34 | | 0.00 | 0 | 4% |
| R186 On 05/05/2022 Bond Future | 7.28 | Put | | | 3,554.39000 | 3.55439 | 3,799,300 | 5.34 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 7.48 | Call | | | 588.28000 | 0.58828 | 506,330 | 5.45 | | 0.00 | 0 | 3,6% |
| R186 On 05/05/2022 Bond Future | 8.35 | Put | | | 1,033.55000 | 1.03355 | 1,146,460 | 5.81 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.64 | Put | | | 690.82000 | 0.69082 | 772,950 | 5.98 | | 0.00 | 0 | 4,0% |
| R186 On 05/05/2022 Bond Future | 8.94 | Call | | | 3,916.81000 | 3.91681 | 3,669,320 | 6.17 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.94 | Put | | | 447.44000 | 0.44744 | 504,450 | 6.17 | | 0.00 | 0 | 4% |
| R186 On 05/05/2022 Bond Future | 9.18 | Call | | | 4,700.97000 | 4.70097 | 4,438,120 | 6.33 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 7.48 | Put | | | 2,933.03000 | 2.93303 | 3,155,580 | 5.45 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.30 | Put | | | 1,105.69000 | 1.10569 | 1,224,500 | 5.79 | | 0.00 | 0 | |
| R186 On 05/05/2022 Bond Future | 8.64 | Call | | | 2,997.03000 | 2.99703 | 2,774,660 | 5.98 | | 0.00 | 0 | |
| R186 On 04/08/2022 Bond Future | 9.78 | Call | | | 5,935.87000 | 5.93587 | 5,670,840 | 6.69 | | 0.00 | 0 | |
| R186 On 04/08/2022 Bond Future | 9.78 | Put | | | 469.12000 | 0.46912 | 516,340 | 6.69 | | 0.00 | 0 | 3,6% |
| R186 On 04/08/2022 Bond Future | 6.96 | Call | | | 262.57000 | 0.26257 | 224,030 | 5.09 | | 0.00 | 0 | 3,6% |
| R186 On 04/08/2022 Bond Future | 6.96 | Put | | | 5,432.70000 | 5.43270 | 5,706,410 | 5.09 | | 0.00 | 0 | |
| R186 On 04/08/2022 Bond Future | 7.96 | Call | | | 1,355.58000 | 1.35558 | 1,228,620 | 5.64 | | 0.00 | 0 | 3,6% |
| R186 On 04/08/2022 Bond Future | 7.96 | Put | | | 2,602.60000 | 2.60260 | 2,787,890 | 5.64 | | 0.00 | 0 | |
| R186 On 04/08/2022 Bond Future | 8.14 | Call | | | 1,671.30000 | 1.67130 | 1,526,370 | 5.72 | | 0.00 | 0 | |
| R186 On 04/08/2022 Bond Future | 8.14 | Put | | | 2,230.28000 | 2.23028 | 2,397,600 | 5.72 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Inter |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Call | | 1,689.66000 | 1.68966 | 1,543,740 | 5.73 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Put | | 2,210.57000 | 2.21057 | 2,376,900 | 5.73 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Call | | 1,652.71000 | 1.65271 | 1,508,780 | 5.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Put | | 2,249.77000 | 2.24977 | 2,418,090 | 5.72 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Put | | 2,250.26000 | 2.25026 | 2,404,740 | 5.64 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Call | | 2,302.08000 | 2.30208 | 2,138,250 | 5.63 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Put | | 2,283.02000 | 2.28302 | 2,439,080 | 5.63 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Call | | 2,321.20000 | 2.32120 | 2,156,580 | 5.64 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Put | | 2,266.59000 | 2.26659 | 2,421,860 | 5.64 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Call | | 2,340.40000 | 2.34040 | 2,174,990 | 5.64 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | 0.00 | 0 | 24,72 |
| Total For R186 | | | | | | | | | | | 0.00 | 0 | 99,10 |
| R197 | On | 03/02/2022 | Bond Future | | | 322.10301 | 322.10301 | 322.11392 | 322.11392 | | 0.00 | 0 | 1,13 |
| R197 | On | 05/05/2022 | Bond Future | | | 325.97913 | 325.97913 | 325.99240 | 325.99240 | | 0.00 | 0 | 2,3 |
| R197 | On | 04/08/2022 | Bond Future | | | 321.64861 | 321.64861 | 321.67244 | 321.67244 | | 0.00 | 0 | |
| R197 | On | 03/11/2022 | Bond Future | | | 325.70177 | 325.70177 | 325.73789 | 325.73789 | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | 0.00 | 0 | 1,36 |
| Total For R197 | | | | | | | | | | | 0.00 | 0 | 1,36 |
| R202 | On | 03/02/2022 | Bond Future | | | 246.69329 | 246.69329 | 246.65943 | 246.65943 | | 0.00 | 0 | 7,65 |
| R202 | On | 05/05/2022 | Bond Future | | | 249.66185 | 249.66185 | 249.62951 | 249.62951 | | 0.00 | 0 | 4,3 |
| R202 | On | 04/08/2022 | Bond Future | | | 248.31022 | 248.31022 | 248.28555 | 248.28555 | | 0.00 | 0 | |
| R202 | On | 03/11/2022 | Bond Future | | | 251.43895 | 251.43895 | 251.42297 | 251.42297 | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | 0.00 | 0 | 8,10 |
| Total For R202 | | | | | | | | | | | 0.00 | 0 | 8,10 |
| R2023 | On | 03/02/2022 | Bond Future | | | 5.16833 | 106.06051 | 5.17032 | 106.05845 | 1.19 | 0.00 | 0 | 16,43 |
| R2023 | On | 05/05/2022 | Bond Future | | | 5.29198 | 103.40056 | 5.29374 | 103.39916 | 1.04 | 0.00 | 0 | 8,3 |
| R2023 | On | 04/08/2022 | Bond Future | | | 5.47790 | 104.62677 | 5.47414 | 104.62885 | 0.74 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | | | 5.85733 | 102.04100 | 5.83802 | 102.04694 | 0.46 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | 0.00 | 0 | 17,26 |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Call | | 101.82000 | 0.10182 | 100,620 | 1.13 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Put | | 216.09000 | 0.21609 | 212,830 | 1.13 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Call | | 106.21000 | 0.10621 | 105,020 | 1.13 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Put | | 210.12000 | 0.21012 | 206,870 | 1.13 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Call | | 110.86000 | 0.11086 | 109,670 | 1.14 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Put | | 204.40000 | 0.20440 | 201,150 | 1.14 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Call | | 851.26000 | 0.85126 | 851,780 | 1.24 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Put | | 56.94000 | 0.05694 | 56,060 | 1.24 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Call | | 858.23000 | 0.85823 | 858,760 | 1.24 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Put | | 56.07000 | 0.05607 | 55,200 | 1.24 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Call | | 844.43000 | 0.84443 | 844,940 | 1.24 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Put | | 57.96000 | 0.05796 | 57,070 | 1.24 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Put | | 131.52000 | 0.13152 | 131,660 | 0.79 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Call | | 442.67000 | 0.44267 | 440,720 | 0.80 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Put | | 130.07000 | 0.13007 | 130,200 | 0.80 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Call | | 446.74000 | 0.44674 | 444,790 | 0.80 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Put | | 128.63000 | 0.12863 | 128,760 | 0.80 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Call | | 438.62000 | 0.43862 | 436,680 | 0.79 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Call | | 250.30000 | 0.25030 | 246,410 | 0.48 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Put | | 123.72000 | 0.12372 | 125,770 | 0.48 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Call | | 252.53000 | 0.25253 | 248,620 | 0.48 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Put | | 122.89000 | 0.12289 | 124,920 | 0.48 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Call | | 254.42000 | 0.25442 | 250,490 | 0.48 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Put | | 121.71000 | 0.12171 | 123,720 | 0.48 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | 0.00 | 0 | 17,26 |
| R2030 | On | 03/02/2022 | Bond Future | | | 9.44955 | 92.17678 | 9.38456 | 92.51747 | 9.41 | 0.00 | 0 | 82,76 |
| R2030 | On | 05/05/2022 | Bond Future | | | 9.66131 | 93.26380 | 9.59308 | 93.60919 | 9.12 | 0.00 | 0 | 14,76 |
| R2030 | On | 04/08/2022 | Bond Future | | | 9.88984 | 90.34482 | 9.81753 | 90.69766 | 9.17 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | | | 10.10975 | 91.51122 | 10.03318 | 91.87174 | 8.90 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | 0.00 | 0 | 97,55 |
| R2030 | On | 03/02/2022 | Bond Future | 8.85 | Put | | 3,054.31000 | 3.05431 | 3,344,060 | 8.88 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.80 | Call | | 2,511.91000 | 2.51191 | 2,239,360 | 9.68 | 0.00 | 0 | 95 |
| R2030 | On | 03/02/2022 | Bond Future | 9.80 | Put | | 361.51000 | 0.36151 | 429,650 | 9.68 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.90 | Call | | 2,926.99000 | 2.92699 | 2,638,920 | 9.81 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.90 | Put | | 268.58000 | 0.26858 | 321,200 | 9.81 | 0.00 | 0 | 8,00 |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Call | | 7,315.33000 | 7.31533 | 6,976,800 | 10.95 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Put | | 9.53000 | 0.00953 | 11,690 | 10.95 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Call | | 1,279.29000 | 1.27929 | 1,083,490 | 9.37 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Put | | 936.24000 | 0.93624 | 1,081,130 | 9.37 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Call | | 1,759.81000 | 1.75981 | 1,527,360 | 9.49 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Put | | 636.56000 | 0.63656 | 744,800 | 9.49 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Call | | 2,431.40000 | 2.43140 | 2,162,310 | 9.66 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Put | | 383.05000 | 0.38305 | 454,650 | 9.66 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.40 | Call | | 1,137.37000 | 1.13737 | 954,600 | 9.33 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.40 | Put | | 1,056.29000 | 1.05629 | 1,214,210 | 9.33 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Call | | 1,221.42000 | 1.22142 | 1,030,800 | 9.36 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Put | | 983.04000 | 0.98304 | 1,133,110 | 9.36 | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| R2030 On 03/02/2022 Bond Future | 9.44 | Call | | | 1,250.11000 | 1.25011 | 1,056,890 | 9.36 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 9.44 | Put | | | 959.38000 | 0.95938 | 1,106,850 | 9.36 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 9.10 | Call | | | 483.82000 | 0.48382 | 380,030 | 9.07 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 9.10 | Put | | | 1,994.70000 | 1.99470 | 2,231,600 | 9.07 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 9.20 | Call | | | 664.34000 | 0.66434 | 534,880 | 9.17 | | 0.00 | 0 | 98 |
| R2030 On 03/02/2022 Bond Future | 9.20 | Put | | | 1,640.70000 | 1.64070 | 1,851,930 | 9.17 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 9.35 | Call | | | 1,004.93000 | 1.00493 | 835,430 | 9.30 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 8.39 | Call | | | 18.76000 | 0.01876 | 11,670 | 8.67 | | 0.00 | 0 | 10 |
| R2030 On 03/02/2022 Bond Future | 8.39 | Put | | | 5,439.15000 | 5.43915 | 5,772,750 | 8.67 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 8.80 | Call | | | 153.48000 | 0.15348 | 110,560 | 8.85 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 8.80 | Put | | | 3,291.54000 | 3.29154 | 3,589,310 | 8.85 | | 0.00 | 0 | |
| R2030 On 03/02/2022 Bond Future | 8.85 | Call | | | 189.93000 | 0.18993 | 138,990 | 8.88 | | 0.00 | 0 | 1,00 |
| R2030 On 03/02/2022 Bond Future | 9.35 | Put | | | 1,186.77000 | 1.18677 | 1,357,960 | 9.30 | | 0.00 | 0 | 10 |
| R2030 On 05/05/2022 Bond Future | 10.19 | Call | | | 3,931.56000 | 3.93156 | 3,679,020 | 9.78 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 10.19 | Put | | | 965.43000 | 0.96543 | 1,058,280 | 9.78 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 10.20 | Call | | | 3,967.95000 | 3.96795 | 3,714,410 | 9.79 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 10.20 | Put | | | 953.19000 | 0.95319 | 1,045,040 | 9.79 | | 0.00 | 0 | 20 |
| R2030 On 05/05/2022 Bond Future | 8.81 | Call | | | 553.08000 | 0.55308 | 479,290 | 8.64 | | 0.00 | 0 | 20 |
| R2030 On 05/05/2022 Bond Future | 8.89 | Call | | | 651.51000 | 0.65151 | 568,150 | 8.70 | | 0.00 | 0 | 1,80 |
| R2030 On 05/05/2022 Bond Future | 8.89 | Put | | | 4,309.65000 | 4.30965 | 4,571,680 | 8.70 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 9.35 | Call | | | 1,448.87000 | 1.44887 | 1,303,430 | 9.03 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 9.35 | Put | | | 2,693.05000 | 2.69305 | 2,893,000 | 9.03 | | 0.00 | 0 | 1,00 |
| R2030 On 05/05/2022 Bond Future | 7.73 | Call | | | 42.19000 | 0.04219 | 33,710 | 8.64 | | 0.00 | 0 | 20 |
| R2030 On 05/05/2022 Bond Future | 9.95 | Put | | | 1,307.00000 | 1.30700 | 1,426,150 | 9.50 | | 0.00 | 0 | 1,00 |
| R2030 On 05/05/2022 Bond Future | 7.73 | Put | | | 10,150.97000 | 10.15097 | 10,487,880 | 8.64 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 8.14 | Call | | | 119.79000 | 0.11979 | 98,570 | 8.52 | | 0.00 | 0 | 1,80 |
| R2030 On 05/05/2022 Bond Future | 8.14 | Put | | | 7,887.24000 | 7.88724 | 8,211,410 | 8.52 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 8.47 | Call | | | 253.42000 | 0.25342 | 213,290 | 8.43 | | 0.00 | 0 | 1,00 |
| R2030 On 05/05/2022 Bond Future | 8.47 | Put | | | 6,185.65000 | 6.18565 | 6,490,910 | 8.43 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 8.81 | Put | | | 4,639.15000 | 4.63915 | 4,910,750 | 8.64 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 10.21 | Call | | | 4,004.45000 | 4.00445 | 3,749,920 | 9.80 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 10.21 | Put | | | 941.09000 | 0.94109 | 1,031,950 | 9.80 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 11.04 | Call | | | 7,296.85000 | 7.29685 | 6,985,680 | 10.81 | | 0.00 | 0 | |
| R2030 On 05/05/2022 Bond Future | 11.04 | Put | | | 316.21000 | 0.31621 | 350,430 | 10.81 | | 0.00 | 0 | 1,80 |
| R2030 On 05/05/2022 Bond Future | 9.95 | Call | | | 3,095.54000 | 3.09554 | 2,869,300 | 9.50 | | 0.00 | 0 | |
| R2030 On 04/08/2022 Bond Future | 9.05 | Put | | | 4,886.75000 | 4.88675 | 5,139,440 | 8.74 | | 0.00 | 0 | |
| R2030 On 04/08/2022 Bond Future | 9.54 | Call | | | 1,928.59000 | 1.92859 | 1,775,430 | 9.05 | | 0.00 | 0 | |
| R2030 On 04/08/2022 Bond Future | 9.54 | Put | | | 3,299.21000 | 3.29921 | 3,498,890 | 9.05 | | 0.00 | 0 | |
| R2030 On 04/08/2022 Bond Future | 9.55 | Call | | | 1,950.34000 | 1.95034 | 1,796,080 | 9.06 | | 0.00 | 0 | |
| R2030 On 04/08/2022 Bond Future | 9.55 | Put | | | 3,271.12000 | 3.27112 | 3,469,700 | 9.06 | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Call | | | 323.23000 | 0.32323 | 282,750 | 8.60 | | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Call | | | 1,971.96000 | 1.97196 | 1,816,600 | 9.06 | | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Put | | | 3,242.93000 | 3.24293 | 3,440,410 | 9.06 | | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 10.95 | Call | | | 6,240.99000 | 6.24099 | 5,960,730 | 10.32 | | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 10.95 | Put | | | 910.88000 | 0.91088 | 983,460 | 10.32 | | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.05 | Call | | | 1,031.23000 | 1.03123 | 931,080 | 8.74 | | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Put | | | 8,149.19000 | 8.14919 | 8,461,550 | 8.60 | | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Put | | | 2,907.86000 | 2.90786 | 3,076,580 | 8.95 | | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Call | | | 3,153.57000 | 3.15357 | 2,960,860 | 8.95 | | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Put | | | 2,885.86000 | 2.88586 | 3,053,670 | 8.95 | | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Call | | | 3,179.04000 | 3.17904 | 2,985,440 | 8.96 | | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Put | | | 2,864.32000 | 2.86432 | 3,031,240 | 8.96 | | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Call | | | 3,128.53000 | 3.12853 | 2,936,730 | 8.95 | | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | | | 0.00 | 0 | 24,82 |
| Total For R2030 | | | | | | | | | | | | | 0.00 | 0 | 122,37 |
| R2032 | On | 03/02/2022 | Bond Future | | | 9.89595 | 92.56235 | 9.83086 | 92.94528 | | 10.41 | | 0.00 | 0 | 124,40 |
| R2032 | On | 05/05/2022 | Bond Future | | | 10.09512 | 89.50733 | 10.02712 | 89.89541 | | 10.42 | | 0.00 | 0 | 20,40 |
| R2032 | On | 04/08/2022 | Bond Future | | | 10.30271 | 90.54590 | 10.23117 | 90.94187 | | 10.00 | | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | | | 10.51171 | 87.56975 | 10.43640 | 87.97384 | | 10.14 | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | | | 0.00 | 0 | 144,85 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Call | | | 26.09000 | 0.02609 | 16,290 | 9.40 | | 0.00 | 0 | 10 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Put | | | 5,684.70000 | 5.68470 | 6,057,830 | 9.40 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Call | | | 97.07000 | 0.09707 | 66,710 | 9.63 | | 0.00 | 0 | 0 |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Call | | | 6,337.71000 | 6.33771 | 5,964,760 | 12.09 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Put | | | 46.85000 | 0.04685 | 56,830 | 12.09 | | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Call | | | 7,270.65000 | 7.27065 | 6,892,910 | 12.26 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.65 | Call | | | 4,794.85000 | 4.79485 | 4,438,330 | 11.75 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.65 | Put | | | 130.77000 | 0.13077 | 157,180 | 11.75 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Call | | | 4,845.78000 | 4.84578 | 4,488,500 | 11.76 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.57 | Put | | | 2,148.85000 | 2.14885 | 2,407,900 | 10.21 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.90 | Call | | | 6,078.86000 | 6.07886 | 5,707,810 | 12.05 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.90 | Put | | | 56.20000 | 0.05620 | 68,080 | 12.05 | | 0.00 | 0 | 90 |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Call | | | 3,747.16000 | 3.74716 | 3,411,940 | 11.41 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Put | | | 247.27000 | 0.24727 | 294,980 | 11.41 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Call | | | 3,795.94000 | 3.79594 | 3,459,460 | 11.42 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Put | | | 23.78000 | 0.02378 | 28,970 | 12.26 | | 0.00 | 0 | 20 |
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Call | | | 4,190.45000 | 4.19045 | 3,844,790 | 11.55 | | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Put | | | 189.02000 | 0.18902 | 226,290 | 11.55 | | 0.00 | 0 | 20 |
| R2032 | On | 03/02/2022 | Bond Future | 10.35 | Call | | | 3,315.71000 | 3.31571 | 2,993,170 | 11.26 | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| R2032 On 03/02/2022 Bond Future | 10.35 | Put | | | 321.30000 | 0.32130 | 381,690 | 11.26 | | 0.00 | 0 | 40 |
| R2032 On 03/02/2022 Bond Future | 10.42 | Call | | | 3,650.17000 | 3.65017 | 3,317,570 | 11.38 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 10.66 | Put | | | 126.79000 | 0.12679 | 152,440 | 11.76 | | 0.00 | 0 | 9 |
| R2032 On 03/02/2022 Bond Future | 10.43 | Call | | | 3,698.60000 | 3.69860 | 3,364,670 | 11.39 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 10.43 | Put | | | 254.68000 | 0.25468 | 303,680 | 11.39 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 9.90 | Call | | | 1,459.90000 | 1.45990 | 1,238,440 | 10.58 | | 0.00 | 0 | 90 |
| R2032 On 03/02/2022 Bond Future | 9.90 | Put | | | 1,053.22000 | 1.05322 | 1,214,690 | 10.58 | | 0.00 | 0 | 90 |
| R2032 On 03/02/2022 Bond Future | 10.04 | Call | | | 1,965.88000 | 1.96588 | 1,706,450 | 10.76 | | 0.00 | 0 | 10 |
| R2032 On 03/02/2022 Bond Future | 10.45 | Put | | | 240.13000 | 0.24013 | 286,580 | 11.42 | | 0.00 | 0 | 19 |
| R2032 On 03/02/2022 Bond Future | 10.14 | Call | | | 2,373.01000 | 2.37301 | 2,089,850 | 10.92 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 10.14 | Put | | | 573.57000 | 0.57357 | 673,340 | 10.92 | | 0.00 | 0 | 9 |
| R2032 On 03/02/2022 Bond Future | 9.62 | Call | | | 693.48000 | 0.69348 | 555,180 | 10.26 | | 0.00 | 0 | 2 |
| R2032 On 03/02/2022 Bond Future | 9.62 | Put | | | 1,949.07000 | 1.94907 | 2,193,700 | 10.26 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 9.67 | Call | | | 805.55000 | 0.80555 | 652,470 | 10.32 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 10.42 | Put | | | 262.27000 | 0.26227 | 312,600 | 11.38 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 9.81 | Call | | | 1,177.03000 | 1.17703 | 981,930 | 10.48 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 9.81 | Put | | | 1,300.21000 | 1.30021 | 1,488,040 | 10.48 | | 0.00 | 0 | 19 |
| R2032 On 03/02/2022 Bond Future | 9.14 | Put | | | 4,299.08000 | 4.29908 | 4,651,650 | 9.63 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 9.57 | Call | | | 592.11000 | 0.59211 | 468,230 | 10.21 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 9.67 | Put | | | 1,761.31000 | 1.76131 | 1,991,160 | 10.32 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 10.04 | Put | | | 743.21000 | 0.74321 | 866,710 | 10.76 | | 0.00 | 0 | |
| R2032 On 03/02/2022 Bond Future | 9.58 | Call | | | 611.52000 | 0.61152 | 484,790 | 10.22 | | 0.00 | 0 | 40 |
| R2032 On 03/02/2022 Bond Future | 9.58 | Put | | | 2,107.92000 | 2.10792 | 2,364,120 | 10.22 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 11.03 | Put | | | 609.91000 | 0.60991 | 674,060 | 11.82 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 9.58 | Call | | | 1,089.07000 | 1.08907 | 961,060 | 9.96 | | 0.00 | 0 | 79 |
| R2032 On 05/05/2022 Bond Future | 10.29 | Call | | | 3,077.68000 | 3.07768 | 2,835,100 | 10.71 | | 0.00 | 0 | 99 |
| R2032 On 05/05/2022 Bond Future | 10.29 | Put | | | 1,589.85000 | 1.58985 | 1,735,350 | 10.71 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 10.98 | Put | | | 651.96000 | 0.65196 | 720,060 | 11.75 | | 0.00 | 0 | 99 |
| R2032 On 05/05/2022 Bond Future | 11.02 | Call | | | 6,066.92000 | 6.06692 | 5,743,760 | 11.81 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 11.02 | Put | | | 618.19000 | 0.61819 | 683,110 | 11.81 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 11.03 | Call | | | 6,111.21000 | 6.11121 | 5,787,280 | 11.82 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 11.18 | Call | | | 6,782.67000 | 6.78267 | 6,448,030 | 12.03 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 11.18 | Put | | | 498.12000 | 0.49812 | 551,560 | 12.03 | | 0.00 | 0 | 79 |
| R2032 On 05/05/2022 Bond Future | 10.98 | Call | | | 5,889.96000 | 5.88996 | 5,569,980 | 11.75 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 9.58 | Put | | | 3,697.93000 | 3.69793 | 3,958,000 | 9.96 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 10.18 | Call | | | 2,699.91000 | 2.69991 | 2,473,760 | 10.59 | | 0.00 | 0 | 79 |
| R2032 On 05/05/2022 Bond Future | 10.18 | Put | | | 1,830.58000 | 1.83058 | 1,992,510 | 10.59 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 11.04 | Call | | | 6,155.56000 | 6.15556 | 5,830,860 | 11.84 | | 0.00 | 0 | |
| R2032 On 05/05/2022 Bond Future | 11.04 | Put | | | 601.74000 | 0.60174 | 665,120 | 11.84 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 9.72 | Call | | | 1,519.91000 | 1.51991 | 1,380,300 | 9.56 | | 0.00 | 0 | 80 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2032 On 04/08/2022 Bond Future | 9.72 | Put | | | 4,419.44000 | 4.41944 | 4,675,800 | 9.56 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 10.20 | Call | | | 2,716.37000 | 2.71637 | 2,514,260 | 9.96 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 10.20 | Put | | | 2,889.63000 | 2.88963 | 3,083,490 | 9.96 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 10.21 | Call | | | 2,744.83000 | 2.74483 | 2,541,470 | 9.97 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 11.60 | Put | | | 759.53000 | 0.75953 | 823,570 | 11.57 | | 0.00 | 0 | 80 |
| R2032 On 04/08/2022 Bond Future | 11.89 | Call | | | 9,181.05000 | 9.18105 | 8,834,900 | 11.96 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 10.21 | Put | | | 2,862.46000 | 2.86246 | 3,055,070 | 9.97 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 8.97 | Call | | | 440.99000 | 0.44099 | 385,200 | 9.04 | | 0.00 | 0 | 80 |
| R2032 On 04/08/2022 Bond Future | 8.97 | Put | | | 7,827.50000 | 7.82750 | 8,167,680 | 9.04 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 11.89 | Put | | | 580.04000 | 0.58004 | 629,860 | 11.96 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 10.22 | Call | | | 2,773.46000 | 2.77346 | 2,568,830 | 9.98 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 10.22 | Put | | | 2,835.50000 | 2.83550 | 3,026,840 | 9.98 | | 0.00 | 0 | |
| R2032 On 04/08/2022 Bond Future | 11.60 | Call | | | 7,940.93000 | 7.94093 | 7,609,000 | 11.57 | | 0.00 | 0 | |
| R2032 On 03/11/2022 Bond Future | 10.66 | Call | | | 3,919.59000 | 3.91959 | 3,685,420 | 10.24 | | 0.00 | 0 | |
| R2032 On 03/11/2022 Bond Future | 10.66 | Put | | | 2,727.06000 | 2.72706 | 2,896,980 | 10.24 | | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | 0.00 | 0 | 12,24 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 157,05 |
| R2035 On 03/02/2022 Bond Future | | | 10.39086 | 93.23505 | 10.33094 | 93.62653 | | 11.68 | | 0.00 | 0 | 103,05 |
| R2035 On 05/05/2022 Bond Future | | | 10.58268 | 89.85636 | 10.52027 | 90.25303 | | 11.75 | | 0.00 | 0 | 8,92 |
| R2035 On 04/08/2022 Bond Future | | | 10.78438 | 90.89684 | 10.71888 | 91.30143 | | 11.25 | | 0.00 | 0 | |
| R2035 On 03/11/2022 Bond Future | | | 10.98675 | 87.59509 | 10.91800 | 88.00798 | | 11.44 | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 111,97 |
| R2035 On 03/02/2022 Bond Future | 9.70 | Call | | | 154.60000 | 0.15460 | 112,190 | 10.88 | | 0.00 | 0 | 60 |
| R2035 On 03/02/2022 Bond Future | 9.70 | Put | | | 4,429.32000 | 4.42932 | 4,778,390 | 10.88 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 9.92 | Call | | | 400.85000 | 0.40085 | 311,630 | 11.23 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 11.28 | Call | | | 6,031.26000 | 6.03126 | 5,658,650 | 13.47 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.22 | Call | | | 5,696.04000 | 5.69604 | 5,327,160 | 13.38 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.10 | Put | | | 2,277.30000 | 2.27730 | 2,529,540 | 11.49 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.73 | Call | | | 8,558.22000 | 8.55822 | 8,170,840 | 13.99 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.73 | Put | | | 22.58000 | 0.02258 | 26,680 | 13.99 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 11.88 | Call | | | 9,392.99000 | 9.39299 | 9,003,850 | 14.16 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.88 | Put | | | 12.95000 | 0.01295 | 15,290 | 14.16 | | 0.00 | 0 | 1,80 |
| R2035 On 03/02/2022 Bond Future | 11.03 | Call | | | 4,646.42000 | 4.64642 | 4,293,480 | 13.02 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.28 | Put | | | 107.96000 | 0.10796 | 126,830 | 13.47 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 11.33 | Call | | | 6,311.06000 | 6.31106 | 5,935,700 | 13.53 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.33 | Put | | | 91.51000 | 0.09151 | 107,630 | 13.53 | | 0.00 | 0 | 50 |
| R2035 On 03/02/2022 Bond Future | 11.39 | Call | | | 6,647.86000 | 6.64786 | 6,269,660 | 13.60 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.39 | Put | | | 74.82000 | 0.07482 | 88,100 | 13.60 | | 0.00 | 0 | 60 |
| R2035 On 03/02/2022 Bond Future | 10.35 | Call | | | 1,466.97000 | 1.46697 | 1,252,450 | 11.81 | | 0.00 | 0 | 1,60 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-----------|
| R2035 On 03/02/2022 Bond Future | 11.22 | Put | | | 130.25000 | 0.13025 | 152,850 | 13.38 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.23 | Call | | | 5,751.94000 | 5.75194 | 5,382,410 | 13.40 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.23 | Put | | | 126.41000 | 0.12641 | 148,360 | 13.40 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.24 | Call | | | 5,807.87000 | 5.80787 | 5,437,710 | 13.42 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.24 | Put | | | 122.67000 | 0.12267 | 143,990 | 13.42 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.24 | Call | | | 1,112.97000 | 1.11297 | 931,540 | 11.67 | | 0.00 | 0 | 50 |
| R2035 On 03/02/2022 Bond Future | 11.03 | Put | | | 227.44000 | 0.22744 | 265,980 | 13.02 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 11.05 | Call | | | 4,755.43000 | 4.75543 | 4,400,440 | 13.06 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.05 | Put | | | 214.67000 | 0.21467 | 251,160 | 13.06 | | 0.00 | 0 | 1,60 |
| R2035 On 03/02/2022 Bond Future | 11.11 | Call | | | 5,084.91000 | 5.08491 | 4,724,350 | 13.17 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 11.11 | Put | | | 180.33000 | 0.18033 | 211,250 | 13.17 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 10.34 | Put | | | 1,373.17000 | 1.37317 | 1,553,080 | 11.80 | | 0.00 | 0 | 50 |
| R2035 On 03/02/2022 Bond Future | 10.35 | Put | | | 1,342.18000 | 1.34218 | 1,519,140 | 11.81 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.61 | Call | | | 2,516.11000 | 2.51611 | 2,232,190 | 12.22 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.61 | Put | | | 713.53000 | 0.71353 | 821,090 | 12.22 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 10.65 | Call | | | 2,700.74000 | 2.70074 | 2,407,860 | 12.29 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.65 | Put | | | 644.04000 | 0.64404 | 742,640 | 12.29 | | 0.00 | 0 | 60 |
| R2035 On 03/02/2022 Bond Future | 9.92 | Put | | | 3,152.80000 | 3.15280 | 3,455,060 | 11.23 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.10 | Call | | | 745.35000 | 0.74535 | 606,110 | 11.49 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 10.24 | Put | | | 1,711.81000 | 1.71181 | 1,921,860 | 11.67 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.26 | Call | | | 1,173.02000 | 1.17302 | 985,520 | 11.69 | | 0.00 | 0 | 20 |
| R2035 On 03/02/2022 Bond Future | 10.26 | Put | | | 1,639.68000 | 1.63968 | 1,843,660 | 11.69 | | 0.00 | 0 | |
| R2035 On 03/02/2022 Bond Future | 10.34 | Call | | | 1,432.52000 | 1.43252 | 1,220,950 | 11.80 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 11.64 | Put | | | 617.24000 | 0.61724 | 674,950 | 13.56 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 10.72 | Call | | | 3,219.28000 | 3.21928 | 2,979,300 | 12.00 | | 0.00 | 0 | 1,20 |
| R2035 On 05/05/2022 Bond Future | 10.82 | Call | | | 3,611.02000 | 3.61102 | 3,356,410 | 12.14 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 10.72 | Put | | | 1,958.70000 | 1.95870 | 2,115,390 | 12.00 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 10.82 | Put | | | 1,728.91000 | 1.72891 | 1,870,970 | 12.14 | | 0.00 | 0 | 1,20 |
| R2035 On 05/05/2022 Bond Future | 11.63 | Call | | | 7,315.31000 | 7.31531 | 6,977,040 | 13.54 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 11.63 | Put | | | 625.30000 | 0.62530 | 683,700 | 13.54 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 11.64 | Call | | | 7,364.18000 | 7.36418 | 7,025,220 | 13.56 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 11.65 | Call | | | 7,413.09000 | 7.41309 | 7,073,450 | 13.58 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 11.65 | Put | | | 609.28000 | 0.60928 | 666,310 | 13.58 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 12.64 | Call | | | 12,320.63000 | 12.32063 | 11,940,210 | 14.97 | | 0.00 | 0 | |
| R2035 On 05/05/2022 Bond Future | 12.64 | Put | | | 160.03000 | 0.16003 | 176,280 | 14.97 | | 0.00 | 0 | 1,20 |
| R2035 On 04/08/2022 Bond Future | 10.74 | Call | | | 3,234.07000 | 3.23407 | 3,018,990 | 11.24 | | 0.00 | 0 | |
| R2035 On 04/08/2022 Bond Future | 10.74 | Put | | | 3,103.32000 | 3.10332 | 3,292,830 | 11.24 | | 0.00 | 0 | |
| R2035 On 04/08/2022 Bond Future | 9.84 | Call | | | 959.54000 | 0.95954 | 863,020 | 10.25 | | 0.00 | 0 | 10 |
| R2035 On 04/08/2022 Bond Future | 10.64 | Call | | | 2,914.84000 | 2.91484 | 2,712,580 | 11.15 | | 0.00 | 0 | |
| R2035 On 04/08/2022 Bond Future | 10.64 | Put | | | 3,405.65000 | 3.40565 | 3,607,980 | 11.15 | | 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 Interest |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Call | | 566.22000 | 0.56622 | 501,960 | 10.13 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Put | | 3,162.15000 | 3.16215 | 3,354,200 | 11.22 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Call | | 3,201.36000 | 3.20136 | 2,987,550 | 11.23 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Put | | 3,132.48000 | 3.13248 | 3,323,260 | 11.23 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Put | | 816.41000 | 0.81641 | 877,520 | 13.19 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Call | | 3,169.09000 | 3.16909 | 2,956,550 | 11.22 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Put | | 8,397.32000 | 8.39732 | 8,737,650 | 10.13 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Put | | 6,656.34000 | 6.65634 | 6,964,410 | 10.25 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Call | | 2,583.23000 | 2.58323 | 2,395,370 | 11.06 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Put | | 3,765.05000 | 3.76505 | 3,981,780 | 11.06 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Call | | 4,635.36000 | 4.63536 | 4,373,920 | 11.63 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Put | | 2,139.48000 | 2.13948 | 2,282,630 | 11.63 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Call | | 9,240.09000 | 9.24009 | 8,896,610 | 13.19 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Call | | 4,441.22000 | 4.44122 | 4,199,380 | 11.56 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Put | | 3,059.09000 | 3.05909 | 3,230,140 | 11.56 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Call | | 4,373.00000 | 4.37300 | 4,133,220 | 11.54 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Put | | 3,108.78000 | 3.10878 | 3,281,890 | 11.54 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Call | | 4,407.05000 | 4.40705 | 4,166,240 | 11.55 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Put | | 3,083.85000 | 3.08385 | 3,255,930 | 11.55 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 15,40 |
| Total For R2035 | | | | | | | | | | | 0.00 | 0 | 127,40 |
| R2037 | On | 03/02/2022 | Bond Future | | | 10.60679 | 84.54492 | 10.54156 | 84.97376 | 12.92 | 0.00 | 0 | 119,30 |
| R2037 | On | 05/05/2022 | Bond Future | | | 10.79735 | 85.54205 | 10.72947 | 85.97650 | 12.41 | 0.00 | 0 | 11,80 |
| R2037 | On | 04/08/2022 | Bond Future | | | 10.99944 | 82.27839 | 10.92829 | 82.72106 | 12.52 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | | | 11.19041 | 83.34566 | 11.11596 | 83.79693 | 12.13 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 0.00 | 0 | 131,10 |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Put | | 114.48000 | 0.11448 | 137,140 | 14.87 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Call | | 5,815.27000 | 5.81527 | 5,410,440 | 14.82 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Put | | 121.53000 | 0.12153 | 145,540 | 14.82 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Call | | 5,871.16000 | 5.87116 | 5,465,640 | 14.84 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Put | | 117.96000 | 0.11796 | 141,280 | 14.84 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Call | | 5,927.07000 | 5.92707 | 5,520,890 | 14.87 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Call | | 7,333.59000 | 7.33359 | 6,963,760 | 14.28 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Put | | 626.53000 | 0.62653 | 691,150 | 14.28 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Call | | 7,236.13000 | 7.23613 | 6,867,820 | 14.25 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Put | | 642.65000 | 0.64265 | 708,790 | 14.25 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Call | | 7,284.84000 | 7.28484 | 6,915,760 | 14.26 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Put | | 634.54000 | 0.63454 | 699,910 | 14.26 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.42 | Call | | 4,973.18000 | 4.97318 | 4,677,770 | 13.01 | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2037 On 04/08/2022 Bond Future | 11.42 | Put | | | 1,984.38000 | 1.98438 | 2,131,640 | 13.01 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 10.10 | Call | | | 1,046.70000 | 1.04670 | 935,030 | 11.42 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 10.10 | Put | | | 6,468.54000 | 6.46854 | 6,799,540 | 11.42 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 10.89 | Call | | | 3,058.30000 | 3.05830 | 2,831,490 | 12.41 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 10.91 | Put | | | 3,236.66000 | 3.23666 | 3,449,710 | 12.43 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 11.21 | Call | | | 4,158.65000 | 4.15865 | 3,888,660 | 12.73 | | 0.00 | 0 | 1,0% |
| R2037 On 04/08/2022 Bond Future | 10.89 | Put | | | 3,297.98000 | 3.29798 | 3,513,840 | 12.41 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 10.90 | Call | | | 3,090.35000 | 3.09035 | 2,862,130 | 12.42 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 10.90 | Put | | | 3,267.33000 | 3.26733 | 3,481,780 | 12.42 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 11.21 | Put | | | 2,426.35000 | 2.42635 | 2,599,030 | 12.73 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 11.95 | Call | | | 7,247.71000 | 7.24771 | 6,901,380 | 13.89 | | 0.00 | 0 | |
| R2037 On 04/08/2022 Bond Future | 11.95 | Put | | | 1,214.39000 | 1.21439 | 1,310,730 | 13.89 | | 0.00 | 0 | 1,0% |
| R2037 On 04/08/2022 Bond Future | 10.91 | Call | | | 3,122.30000 | 3.12230 | 2,892,680 | 12.43 | | 0.00 | 0 | |
| R2037 On 03/11/2022 Bond Future | 11.32 | Call | | | 4,371.88000 | 4.37188 | 4,110,970 | 12.19 | | 0.00 | 0 | |
| R2037 On 03/11/2022 Bond Future | 11.32 | Put | | | 3,143.87000 | 3.14387 | 3,334,230 | 12.19 | | 0.00 | 0 | |
| R2037 On 03/11/2022 Bond Future | 11.30 | Call | | | 4,303.88000 | 4.30388 | 4,045,240 | 12.17 | | 0.00 | 0 | |
| R2037 On 03/11/2022 Bond Future | 11.30 | Put | | | 3,195.02000 | 3.19502 | 3,387,650 | 12.17 | | 0.00 | 0 | |
| R2037 On 03/11/2022 Bond Future | 11.31 | Call | | | 4,337.68000 | 4.33768 | 4,077,900 | 12.18 | | 0.00 | 0 | |
| R2037 On 03/11/2022 Bond Future | 11.31 | Put | | | 3,169.21000 | 3.16921 | 3,360,700 | 12.18 | | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | 0.00 | 0 | 2,2% |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 133,4% |
| R2040 On 03/02/2022 Bond Future | | | 10.69917 | 86.75106 | 10.63375 | 87.21562 | | 13.52 | | 0.00 | 0 | 90,0% |
| R2040 On 05/05/2022 Bond Future | | | 10.88291 | 87.77423 | 10.81485 | 88.24483 | | 12.99 | | 0.00 | 0 | 8,5% |
| R2040 On 04/08/2022 Bond Future | | | 11.07744 | 84.28586 | 11.00614 | 84.76516 | | 13.11 | | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | | | 11.26075 | 85.37960 | 11.18620 | 85.86798 | | 12.70 | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 98,5% |
| R2040 On 03/02/2022 Bond Future | 11.59 | Call | | | 6,523.24000 | 6.52324 | 6,080,010 | 15.32 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.59 | Put | | | 102.53000 | 0.10253 | 123,860 | 15.32 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 10.60 | Call | | | 1,358.27000 | 1.35827 | 1,126,110 | 13.30 | | 0.00 | 0 | 2,0% |
| R2040 On 03/02/2022 Bond Future | 10.60 | Put | | | 1,599.47000 | 1.59947 | 1,831,870 | 13.30 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.57 | Call | | | 6,403.15000 | 6.40315 | 5,961,220 | 15.27 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.57 | Put | | | 108.94000 | 0.10894 | 131,570 | 15.27 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.58 | Call | | | 6,463.17000 | 6.46317 | 6,020,580 | 15.29 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.58 | Put | | | 105.67000 | 0.10567 | 127,640 | 15.29 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 9.82 | Call | | | 366.87000 | 0.36687 | 306,720 | 11.49 | | 0.00 | 0 | 1,2% |
| R2040 On 05/05/2022 Bond Future | 9.82 | Put | | | 7,732.76000 | 7.73276 | 8,143,210 | 11.49 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 10.57 | Call | | | 1,835.05000 | 1.83505 | 1,639,090 | 12.39 | | 0.00 | 0 | 1,2% |
| R2040 On 05/05/2022 Bond Future | 11.90 | Put | | | 654.32000 | 0.65432 | 724,340 | 14.60 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 11.91 | Call | | | 7,752.15000 | 7.75215 | 7,350,760 | 14.62 | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2040 On 05/05/2022 Bond Future | 10.57 | Put | | | 3,562.02000 | 3.56202 | 3,836,660 | 12.39 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 11.91 | Put | | | 646.16000 | 0.64616 | 715,370 | 14.62 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 11.92 | Call | | | 7,804.63000 | 7.80463 | 7,402,430 | 14.64 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 11.92 | Put | | | 638.11000 | 0.63811 | 706,510 | 14.64 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 13.04 | Call | | | 13,655.22000 | 13.65522 | 13,202,290 | 16.72 | | 0.00 | 0 | |
| R2040 On 05/05/2022 Bond Future | 13.04 | Put | | | 155.42000 | 0.15542 | 173,090 | 16.72 | | 0.00 | 0 | 1,20 |
| R2040 On 05/05/2022 Bond Future | 11.90 | Call | | | 7,699.70000 | 7.69970 | 7,299,120 | 14.60 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.05 | Put | | | 3,295.04000 | 3.29504 | 3,515,890 | 13.16 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 9.70 | Call | | | 490.69000 | 0.49069 | 427,550 | 11.84 | | 0.00 | 0 | 40 |
| R2040 On 04/08/2022 Bond Future | 9.70 | Put | | | 10,078.53000 | 10.07853 | 10,494,690 | 11.84 | | 0.00 | 0 | 40 |
| R2040 On 04/08/2022 Bond Future | 10.70 | Call | | | 2,442.43000 | 2.44243 | 2,238,390 | 12.80 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.03 | Call | | | 3,518.72000 | 3.51872 | 3,263,270 | 13.14 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.03 | Put | | | 3,357.85000 | 3.35785 | 3,581,700 | 13.14 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.04 | Call | | | 3,554.47000 | 3.55447 | 3,297,510 | 13.15 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 10.70 | Put | | | 4,549.68000 | 4.54968 | 4,824,940 | 12.80 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.04 | Put | | | 3,326.32000 | 3.32632 | 3,548,660 | 13.15 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.05 | Call | | | 3,590.38000 | 3.59038 | 3,331,930 | 13.16 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 12.24 | Call | | | 8,829.81000 | 8.82981 | 8,438,750 | 15.11 | | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 12.24 | Put | | | 1,103.01000 | 1.10301 | 1,191,250 | 15.11 | | 0.00 | 0 | 40 |
| R2040 On 03/11/2022 Bond Future | 11.41 | Put | | | 3,332.51000 | 3.33251 | 3,535,540 | 12.84 | | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.39 | Call | | | 4,711.60000 | 4.71160 | 4,428,690 | 12.82 | | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.39 | Put | | | 3,387.02000 | 3.38702 | 3,592,490 | 12.82 | | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.40 | Call | | | 4,748.39000 | 4.74839 | 4,464,260 | 12.83 | | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.40 | Put | | | 3,359.67000 | 3.35967 | 3,563,920 | 12.83 | | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.41 | Call | | | 4,785.30000 | 4.78530 | 4,499,950 | 12.84 | | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | 0.00 | 0 | 6,90 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 105,50 |
| R2044 On 03/02/2022 Bond Future | | | 10.74560 | 83.47845 | 10.67992 | 83.95405 | | 14.18 | | 0.00 | 0 | 59,70 |
| R2044 On 05/05/2022 Bond Future | | | 10.92024 | 84.46308 | 10.85193 | 84.94482 | | 13.61 | | 0.00 | 0 | 5,70 |
| R2044 On 04/08/2022 Bond Future | | | 11.10480 | 81.06140 | 11.03327 | 81.55191 | | 13.75 | | 0.00 | 0 | |
| R2044 On 03/11/2022 Bond Future | | | 11.27833 | 82.11338 | 11.20358 | 82.61308 | | 13.32 | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 65,40 |
| R2044 On 03/02/2022 Bond Future | 11.59 | Call | | | 6,332.66000 | 6.33266 | 5,882,540 | 16.14 | | 0.00 | 0 | |
| R2044 On 03/02/2022 Bond Future | 11.59 | Put | | | 122.85000 | 0.12285 | 148,330 | 16.14 | | 0.00 | 0 | |
| R2044 On 03/02/2022 Bond Future | 11.60 | Call | | | 6,392.99000 | 6.39299 | 5,942,140 | 16.17 | | 0.00 | 0 | |
| R2044 On 03/02/2022 Bond Future | 11.60 | Put | | | 119.28000 | 0.11928 | 144,030 | 16.17 | | 0.00 | 0 | |
| R2044 On 03/02/2022 Bond Future | 11.61 | Call | | | 6,453.30000 | 6.45330 | 6,001,750 | 16.19 | | 0.00 | 0 | |
| R2044 On 03/02/2022 Bond Future | 11.61 | Put | | | 115.78000 | 0.11578 | 139,830 | 16.19 | | 0.00 | 0 | |
| R2044 On 05/05/2022 Bond Future | 11.91 | Call | | | 7,655.69000 | 7.65569 | 7,247,930 | 15.36 | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2044 On 05/05/2022 Bond Future | 11.91 | Put | | | 688.80000 | 0.68880 | 762,780 | 15.36 | | 0.00 | 0 | |
| R2044 On 05/05/2022 Bond Future | 11.92 | Call | | | 7,708.34000 | 7.70834 | 7,299,730 | 15.38 | | 0.00 | 0 | |
| R2044 On 05/05/2022 Bond Future | 11.92 | Put | | | 680.37000 | 0.68037 | 753,500 | 15.38 | | 0.00 | 0 | |
| R2044 On 05/05/2022 Bond Future | 11.93 | Call | | | 7,760.89000 | 7.76089 | 7,351,440 | 15.40 | | 0.00 | 0 | |
| R2044 On 05/05/2022 Bond Future | 11.93 | Put | | | 671.93000 | 0.67193 | 744,220 | 15.40 | | 0.00 | 0 | |
| R2044 On 04/08/2022 Bond Future | 11.10 | Put | | | 3,258.81000 | 3.25881 | 3,480,890 | 13.87 | | 0.00 | 0 | |
| R2044 On 04/08/2022 Bond Future | 11.08 | Call | | | 3,642.92000 | 3.64292 | 3,377,570 | 13.84 | | 0.00 | 0 | |
| R2044 On 04/08/2022 Bond Future | 11.08 | Put | | | 3,321.91000 | 3.32191 | 3,547,070 | 13.84 | | 0.00 | 0 | |
| R2044 On 04/08/2022 Bond Future | 11.09 | Call | | | 3,679.79000 | 3.67979 | 3,412,890 | 13.86 | | 0.00 | 0 | |
| R2044 On 04/08/2022 Bond Future | 11.09 | Put | | | 3,290.36000 | 3.29036 | 3,513,970 | 13.86 | | 0.00 | 0 | |
| R2044 On 04/08/2022 Bond Future | 11.10 | Call | | | 3,716.56000 | 3.71656 | 3,448,130 | 13.87 | | 0.00 | 0 | |
| R2044 On 03/11/2022 Bond Future | 11.40 | Call | | | 4,737.02000 | 4.73702 | 4,447,810 | 13.46 | | 0.00 | 0 | |
| R2044 On 03/11/2022 Bond Future | 11.40 | Put | | | 3,434.96000 | 3.43496 | 3,645,450 | 13.46 | | 0.00 | 0 | |
| R2044 On 03/11/2022 Bond Future | 11.41 | Call | | | 4,774.18000 | 4.77418 | 4,483,710 | 13.47 | | 0.00 | 0 | |
| R2044 On 03/11/2022 Bond Future | 11.41 | Put | | | 3,406.77000 | 3.40677 | 3,616,000 | 13.47 | | 0.00 | 0 | |
| R2044 On 03/11/2022 Bond Future | 11.39 | Call | | | 4,699.98000 | 4.69998 | 4,412,040 | 13.45 | | 0.00 | 0 | |
| R2044 On 03/11/2022 Bond Future | 11.39 | Put | | | 3,463.36000 | 3.46336 | 3,675,120 | 13.45 | | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 65,44 |
| R2048 On 03/02/2022 Bond Future | | | 10.69943 | 86.86570 | 10.62852 | 87.39597 | | 13.90 | | 0.00 | 0 | 192,24 |
| R2048 On 05/05/2022 Bond Future | | | 10.86344 | 83.47496 | 10.78972 | 84.01202 | | 14.06 | | 0.00 | 0 | 2,00 |
| R2048 On 04/08/2022 Bond Future | | | 11.03461 | 84.44048 | 10.95753 | 84.98694 | | 13.47 | | 0.00 | 0 | |
| R2048 On 03/11/2022 Bond Future | | | 11.20473 | 81.11939 | 11.12416 | 81.67573 | | 13.75 | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 194,28 |
| R2048 On 03/02/2022 Bond Future | 10.20 | Put | | | 3,704.62000 | 3.70462 | 4,132,980 | 13.05 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.47 | Call | | | 6,080.71000 | 6.08071 | 5,585,140 | 15.57 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.47 | Put | | | 147.24000 | 0.14724 | 181,940 | 15.57 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.48 | Call | | | 6,142.46000 | 6.14246 | 5,645,920 | 15.60 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.48 | Put | | | 142.96000 | 0.14296 | 176,690 | 15.60 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.49 | Call | | | 6,204.23000 | 6.20423 | 5,706,740 | 15.62 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.49 | Put | | | 138.81000 | 0.13881 | 171,590 | 15.62 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 10.70 | Call | | | 1,812.51000 | 1.81251 | 1,507,140 | 13.83 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 10.70 | Put | | | 1,278.00000 | 1.27800 | 1,502,900 | 13.83 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 10.90 | Call | | | 2,753.22000 | 2.75322 | 2,372,980 | 14.16 | | 0.00 | 0 | 90 |
| R2048 On 03/02/2022 Bond Future | 10.90 | Put | | | 754.34000 | 0.75434 | 904,370 | 14.16 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.00 | Call | | | 3,282.99000 | 3.28299 | 2,871,790 | 14.33 | | 0.00 | 0 | 1,40 |
| R2048 On 03/02/2022 Bond Future | 11.00 | Put | | | 568.76000 | 0.56876 | 687,830 | 14.33 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 10.30 | Call | | | 548.56000 | 0.54856 | 411,280 | 13.18 | | 0.00 | 0 | 1,30 |
| R2048 On 03/02/2022 Bond Future | 10.30 | Put | | | 3,083.77000 | 3.08377 | 3,476,760 | 13.18 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048 | On | 03/02/2022 | Bond Future | 10.40 | Call | | 783.33000 | 0.78333 | 605,760 | 13.37 | 0.00 | 0 | 10 |
| R2048 | On | 03/02/2022 | Bond Future | 10.40 | Put | | 2,532.90000 | 2.53290 | 2,885,600 | 13.37 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.50 | Call | | 1,074.29000 | 1.07429 | 853,990 | 13.55 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 9.80 | Call | | 51.81000 | 0.05181 | 32,220 | 12.77 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 9.80 | Put | | 6,708.59000 | 6.70859 | 7,219,270 | 12.77 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.00 | Call | | 152.59000 | 0.15259 | 103,100 | 12.91 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.00 | Put | | 5,121.03000 | 5.12103 | 5,601,810 | 12.91 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.20 | Call | | 371.22000 | 0.37122 | 269,310 | 13.05 | 0.00 | 0 | 90 |
| R2048 | On | 03/02/2022 | Bond Future | 10.50 | Put | | 2,050.52000 | 2.05052 | 2,360,490 | 13.55 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.81 | Put | | 784.14000 | 0.78414 | 873,160 | 16.23 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.79 | Call | | 7,600.75000 | 7.60075 | 7,154,730 | 16.19 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.79 | Put | | 803.73000 | 0.80373 | 894,770 | 16.19 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.80 | Call | | 7,653.80000 | 7.65380 | 7,206,770 | 16.21 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.80 | Put | | 793.87000 | 0.79387 | 883,900 | 16.21 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.81 | Call | | 7,706.90000 | 7.70690 | 7,258,860 | 16.23 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Call | | 3,682.69000 | 3.68269 | 3,389,360 | 13.47 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Put | | 3,380.80000 | 3.38080 | 3,633,930 | 13.47 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Call | | 3,607.71000 | 3.60771 | 3,317,900 | 13.45 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Put | | 3,447.74000 | 3.44774 | 3,704,390 | 13.45 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Call | | 3,645.25000 | 3.64525 | 3,353,670 | 13.46 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Put | | 3,414.27000 | 3.41427 | 3,669,150 | 13.46 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Put | | 3,505.96000 | 3.50596 | 3,742,140 | 13.81 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Call | | 4,817.19000 | 4.81719 | 4,495,580 | 13.82 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Put | | 3,476.57000 | 3.47657 | 3,711,300 | 13.82 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Call | | 4,740.81000 | 4.74081 | 4,422,090 | 13.80 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Put | | 3,535.29000 | 3.53529 | 3,772,910 | 13.80 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Call | | 4,779.08000 | 4.77908 | 4,458,920 | 13.81 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 4,60 |
| Total For R2048 | | | | | | | | | | | 0.00 | 0 | 198,80 |
| R209 | On | 03/02/2022 | Bond Future | | | 10.35534 | 72.09871 | 10.28966 | 72.47519 | 13.02 | 0.00 | 0 | 20,20 |
| R209 | On | 05/05/2022 | Bond Future | | | 10.52766 | 69.80759 | 10.45950 | 70.18897 | 13.08 | 0.00 | 0 | 5,30 |
| R209 | On | 04/08/2022 | Bond Future | | | 10.70513 | 70.61614 | 10.63401 | 71.00457 | 12.57 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | | | 10.88173 | 68.38905 | 10.80750 | 68.78485 | 12.75 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 0.00 | 0 | 25,60 |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Call | | 4,199.60000 | 4.19960 | 3,856,860 | 14.52 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Put | | 168.85000 | 0.16885 | 202,590 | 14.52 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Call | | 4,247.52000 | 4.24752 | 3,903,860 | 14.54 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Put | | 163.89000 | 0.16389 | 196,710 | 14.54 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Call | | 4,295.53000 | 4.29553 | 3,950,960 | 14.56 | 0.00 | 0 | |

| 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 | 03/02/2022 | Bond Future | 11.04 | Put | | 159.07000 | 0.15907 | 190,980 | 14.56 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.43 | Call | | 5,779.89000 | 5.77989 | 5,463,280 | 14.72 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.43 | Put | | 616.74000 | 0.61674 | 681,510 | 14.72 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 12.00 | Put | | 290.20000 | 0.29020 | 322,450 | 15.79 | 0.00 | 0 | 12,00 |
| R209 | On | 05/05/2022 | Bond Future | 9.75 | Call | | 597.67000 | 0.59767 | 513,420 | 11.92 | 0.00 | 0 | 8,50 |
| R209 | On | 05/05/2022 | Bond Future | 9.75 | Put | | 4,748.48000 | 4.74848 | 5,045,610 | 11.92 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 10.75 | Call | | 3,089.64000 | 3.08964 | 2,846,060 | 13.39 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 10.75 | Put | | 1,484.47000 | 1.48447 | 1,622,270 | 13.39 | 0.00 | 0 | 12,00 |
| R209 | On | 05/05/2022 | Bond Future | 11.44 | Call | | 5,822.25000 | 5.82225 | 5,504,870 | 14.74 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.44 | Put | | 608.78000 | 0.60878 | 672,780 | 14.74 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.45 | Call | | 5,864.76000 | 5.86476 | 5,546,640 | 14.76 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.45 | Put | | 601.02000 | 0.60102 | 664,280 | 14.76 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 12.00 | Call | | 8,234.15000 | 8.23415 | 7,885,020 | 15.79 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Call | | 2,607.32000 | 2.60732 | 2,409,360 | 12.41 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Put | | 2,849.24000 | 2.84924 | 3,039,710 | 12.41 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Call | | 2,551.78000 | 2.55178 | 2,356,370 | 12.39 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Put | | 2,904.03000 | 2.90403 | 3,097,050 | 12.39 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Call | | 2,579.48000 | 2.57948 | 2,382,790 | 12.40 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Put | | 2,876.53000 | 2.87653 | 3,068,270 | 12.40 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Put | | 2,723.06000 | 2.72306 | 2,888,500 | 12.98 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Call | | 3,878.64000 | 3.87864 | 3,647,280 | 13.00 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Put | | 2,701.83000 | 2.70183 | 2,866,270 | 13.00 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Call | | 3,816.89000 | 3.81689 | 3,587,520 | 12.97 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Put | | 2,744.69000 | 2.74469 | 2,911,120 | 12.97 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Call | | 3,847.59000 | 3.84759 | 3,617,230 | 12.98 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 32,60 |
| Total For R209 | | | | | | | | | | | 0.00 | 0 | 58,31 |
| R210 | On | 03/02/2022 | Bond Future | | | 213.91114 | 213.91114 | 213.89400 | 213.89400 | | 0.00 | 0 | 1,40 |
| R210 | On | 05/05/2022 | Bond Future | | | 213.62470 | 213.62470 | 213.60882 | 213.60882 | | 0.00 | 0 | 10 |
| R210 | On | 04/08/2022 | Bond Future | | | 216.27335 | 216.27335 | 216.26437 | 216.26437 | | 0.00 | 0 | |
| R210 | On | 03/11/2022 | Bond Future | | | 216.08095 | 216.08095 | 216.07970 | 216.07970 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 1,50 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 1,50 |
| R213 | On | 03/02/2022 | Bond Future | | | 9.72240 | 86.95688 | 9.65737 | 87.30213 | 10.11 | 0.00 | 0 | 22,60 |
| R213 | On | 05/05/2022 | Bond Future | | | 9.91850 | 84.45015 | 9.85057 | 84.80002 | 10.16 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | | | 10.12626 | 85.43089 | 10.05471 | 85.78801 | 9.75 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | | | 10.33731 | 83.00158 | 10.26192 | 83.36610 | 9.86 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 0.00 | 0 | 22,60 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Call | | 13.71000 | 0.01371 | 8,290 | 9.14 | 0.00 | 0 | 20 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Put | | | 5,718.29000 | 5.71829 | 6,058,120 | 9.14 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Put | | | 221.10000 | 0.22110 | 264,870 | 10.73 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 10.60 | Call | | | 4,903.37000 | 4.90337 | 4,573,570 | 11.26 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.60 | Put | | | 72.60000 | 0.07260 | 88,050 | 11.26 | 0.00 | 0 | 43 |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Call | | | 5,232.48000 | 5.23248 | 4,899,560 | 11.36 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.00 | Put | | | 456.85000 | 0.45685 | 539,490 | 10.36 | 0.00 | 0 | 43 |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Call | | | 2,868.54000 | 2.86854 | 2,580,420 | 10.58 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Put | | | 297.96000 | 0.29796 | 355,090 | 10.58 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Call | | | 2,953.75000 | 2.95375 | 2,662,740 | 10.61 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.15 | Put | | | 2,966.35000 | 2.96635 | 3,256,160 | 9.46 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Call | | | 3,301.07000 | 3.30107 | 2,999,590 | 10.73 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Put | | | 511.43000 | 0.51143 | 602,090 | 10.32 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Call | | | 2,140.51000 | 2.14051 | 1,883,870 | 10.33 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Put | | | 497.29000 | 0.49729 | 585,900 | 10.33 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Call | | | 2,178.56000 | 2.17856 | 1,919,900 | 10.34 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Put | | | 57.45000 | 0.05745 | 69,780 | 11.36 | 0.00 | 0 | 23 |
| R213 | On | 03/02/2022 | Bond Future | 10.00 | Call | | | 2,255.57000 | 2.25557 | 1,992,960 | 10.36 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Put | | | 2,647.27000 | 2.64727 | 2,923,410 | 9.52 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Call | | | 911.26000 | 0.91126 | 750,960 | 9.95 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Put | | | 1,324.41000 | 1.32441 | 1,509,360 | 9.95 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Call | | | 1,411.66000 | 1.41166 | 1,203,490 | 10.12 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Put | | | 280.96000 | 0.28096 | 335,200 | 10.61 | 0.00 | 0 | 23 |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Call | | | 2,102.73000 | 2.10273 | 1,848,140 | 10.32 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Call | | | 36.80000 | 0.03680 | 23,790 | 9.17 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Put | | | 4,764.03000 | 4.76403 | 5,096,270 | 9.17 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.15 | Call | | | 208.96000 | 0.20896 | 153,520 | 9.46 | 0.00 | 0 | 23 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Put | | | 867.62000 | 0.86762 | 1,004,700 | 10.12 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Put | | | 483.47000 | 0.48347 | 570,060 | 10.34 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Call | | | 277.13000 | 0.27713 | 208,020 | 9.52 | 0.00 | 0 | 43 |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Put | | | 773.64000 | 0.77364 | 850,120 | 11.22 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Call | | | 4,715.81000 | 4.71581 | 4,441,560 | 11.23 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Put | | | 763.72000 | 0.76372 | 839,340 | 11.23 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Call | | | 4,754.64000 | 4.75464 | 4,479,550 | 11.25 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Put | | | 754.06000 | 0.75406 | 828,840 | 11.25 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Call | | | 4,677.19000 | 4.67719 | 4,403,800 | 11.22 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.88 | Call | | | 2,159.24000 | 2.15924 | 1,992,920 | 9.67 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.88 | Put | | | 3,039.62000 | 3.03962 | 3,230,420 | 9.67 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.89 | Call | | | 2,183.03000 | 2.18303 | 2,015,570 | 9.68 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.89 | Put | | | 3,012.70000 | 3.01270 | 3,202,360 | 9.68 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.90 | Call | | | 2,206.96000 | 2.20696 | 2,038,360 | 9.68 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| R213 | On | 04/08/2022 | Bond Future | 9.90 | Put | | 2,985.95000 | 2.98595 | 3,174,470 | 9.68 | | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.40 | Put | | 2,716.84000 | 2.71684 | 2,878,340 | 9.96 | | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.38 | Call | | 3,329.58000 | 3.32958 | 3,128,390 | 9.94 | | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.38 | Put | | 2,759.56000 | 2.75956 | 2,922,890 | 9.94 | | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.39 | Call | | 3,356.35000 | 3.35635 | 3,154,240 | 9.95 | | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.39 | Put | | 2,738.29000 | 2.73829 | 2,900,700 | 9.95 | | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.40 | Call | | 3,382.91000 | 3.38291 | 3,179,890 | 9.96 | | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 2,85 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 25,51 |
| R214 | On | 03/02/2022 | Bond Future | | | 10.69481 | 69.04648 | 10.63418 | 69.40434 | 14.04 | | 0.00 | 0 | 17,60 |
| R214 | On | 05/05/2022 | Bond Future | | | 10.85989 | 66.58092 | 10.79699 | 66.94347 | 14.16 | | 0.00 | 0 | 4 |
| R214 | On | 04/08/2022 | Bond Future | | | 11.03191 | 67.35099 | 10.96625 | 67.72024 | 13.60 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | | | 11.20294 | 64.94381 | 11.13443 | 65.32002 | 13.87 | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 18,04 |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Call | | 4,407.98000 | 4.40798 | 4,078,490 | 15.42 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Put | | 153.87000 | 0.15387 | 182,240 | 15.42 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Call | | 4,456.85000 | 4.45685 | 4,126,560 | 15.44 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Put | | 149.36000 | 0.14936 | 176,930 | 15.44 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Call | | 4,505.81000 | 4.50581 | 4,174,750 | 15.47 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Put | | 145.01000 | 0.14501 | 171,810 | 15.47 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Put | | 703.99000 | 0.70399 | 769,040 | 16.11 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Call | | 5,818.27000 | 5.81827 | 5,520,040 | 16.13 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Put | | 695.40000 | 0.69540 | 759,720 | 16.13 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Call | | 5,860.69000 | 5.86069 | 5,561,740 | 16.15 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Put | | 686.92000 | 0.68692 | 750,520 | 16.15 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Call | | 5,775.89000 | 5.77589 | 5,478,390 | 16.11 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Call | | 2,848.22000 | 2.84822 | 2,652,780 | 13.57 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Put | | 2,827.04000 | 2.82704 | 3,000,850 | 13.57 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Call | | 2,877.49000 | 2.87749 | 2,680,880 | 13.58 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Put | | 2,799.89000 | 2.79989 | 2,972,530 | 13.58 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Call | | 2,907.11000 | 2.90711 | 2,709,320 | 13.59 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Put | | 2,773.17000 | 2.77317 | 2,944,630 | 13.59 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Put | | 2,745.53000 | 2.74553 | 2,900,120 | 13.98 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Call | | 3,909.76000 | 3.90976 | 3,690,040 | 13.96 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Put | | 2,791.17000 | 2.79117 | 2,947,660 | 13.96 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Call | | 3,940.49000 | 3.94049 | 3,719,820 | 13.97 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Put | | 2,768.27000 | 2.76827 | 2,923,810 | 13.97 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Call | | 3,971.32000 | 3.97132 | 3,749,700 | 13.98 | | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| Total For R214 | | | | | | | | | | 0.00 | 0 | 18,04 |
| Total for Bond | | | | | | | | | | 0.00 | 0 | 1,196,33 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| 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 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 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For R214 | | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | | | 813.96600 | 813.96600 | 817.51300 | 817.51300 | | | | 0.00 | 0 | 98 |
| GOVI On 05/05/2022 GOVI | | | 823.56000 | 823.56000 | 827.14700 | 827.14700 | | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | | | 833.46400 | 833.46400 | 837.11900 | 837.11900 | | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | | | 843.87400 | 843.87400 | 847.60400 | 847.60400 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 98 |
| GOVI On 03/02/2022 GOVI | 792.74 | Call | | | 247,730.00000 | 24.77300 | 212,260,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.75 | Call | | | 247,630.00000 | 24.76300 | 212,160,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.76 | Call | | | 247,530.00000 | 24.75300 | 212,060,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | 788.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | 788.24 | Call | | | 389,070.00000 | 38.90700 | 353,200,000 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | 788.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | 788.25 | Call | | | 388,970.00000 | 38.89700 | 353,100,000 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | 788.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | 788.23 | Call | | | 389,170.00000 | 38.91700 | 353,300,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.28 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.26 | Call | | | 178,590.00000 | 17.85900 | 142,040,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.26 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.27 | Call | | | 178,490.00000 | 17.84900 | 141,940,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.27 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.28 | Call | | | 178,390.00000 | 17.83900 | 141,840,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.41 | Call | | | 271,940.00000 | 27.19400 | 234,640,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.42 | Call | | | 271,840.00000 | 27.18400 | 234,540,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.43 | Call | | | 271,740.00000 | 27.17400 | 234,440,000 | | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 98 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 98 |
| AL37 On 03/02/2022 Index Future | | | 810.72000 | 810.72000 | 813.02700 | 813.02700 | | | | 0.00 | 0 | |
| AL37 On 05/05/2022 Index Future | | | 820.27600 | 820.27600 | 822.60800 | 822.60800 | | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AL37 | On | 04/08/2022 | Index Future | | | 830.14000 | 830.14000 | 832.52500 | 832.52500 | | | 0.00 | 0 | |
| AL37 | On | 03/11/2022 | Index Future | | | 840.50900 | 840.50900 | 842.95300 | 842.95300 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 03/02/2022 | Index Future | | | 929.66300 | 929.66300 | 933.49500 | 933.49500 | | | 0.00 | 0 | |
| AL7T | On | 05/05/2022 | Index Future | | | 940.62100 | 940.62100 | 944.49700 | 944.49700 | | | 0.00 | 0 | |
| AL7T | On | 04/08/2022 | Index Future | | | 951.93200 | 951.93200 | 955.88300 | 955.88300 | | | 0.00 | 0 | |
| AL7T | On | 03/11/2022 | Index Future | | | 963.82300 | 963.82300 | 967.85600 | 967.85600 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 03/02/2022 | Index Future | | | 824.83600 | 824.83600 | 828.44800 | 828.44800 | | | 0.00 | 0 | 19 |
| ALBI | On | 05/05/2022 | Index Future | | | 834.55800 | 834.55800 | 838.21100 | 838.21100 | | | 0.00 | 0 | 2 |
| ALBI | On | 04/08/2022 | Index Future | | | 844.59400 | 844.59400 | 848.31600 | 848.31600 | | | 0.00 | 0 | |
| ALBI | On | 03/11/2022 | Index Future | | | 855.14400 | 855.14400 | 858.94200 | 858.94200 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 22 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 22 |
| IGOV | On | 03/02/2022 | Index Future | | | 309.80700 | 309.80700 | 309.78500 | 309.78500 | | | 0.00 | 0 | 48 |
| IGOV | On | 05/05/2022 | Index Future | | | 313.53500 | 313.53500 | 313.51200 | 313.51200 | | | 0.00 | 0 | |
| IGOV | On | 04/08/2022 | Index Future | | | 317.38100 | 317.38100 | 317.36700 | 317.36700 | | | 0.00 | 0 | |
| IGOV | On | 03/11/2022 | Index Future | | | 321.42000 | 321.42000 | 321.41700 | 321.41700 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 48 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 48 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 72 |
| JIBAR F | On | 19/01/2022 | Jibar Future | | | 3.92500 | 96.07500 | 3.92500 | 96.07500 | | | 0.00 | 0 | |
| JIBAR F | On | 16/02/2022 | Jibar Future | | | 4.16000 | 95.84000 | 4.15000 | 95.85000 | | | 0.00 | 0 | |
| JIBAR F | On | 16/03/2022 | Jibar Future | | | 4.22500 | 95.77500 | 4.21500 | 95.78500 | | | 0.00 | 0 | |
| JIBAR F | On | 20/04/2022 | Jibar Future | | | 4.52000 | 95.48000 | 4.52000 | 95.48000 | | | 0.00 | 0 | |
| JIBAR F | On | 18/05/2022 | Jibar Future | | | 4.58000 | 95.42000 | 4.57000 | 95.43000 | | | 0.00 | 0 | |
| JIBAR F | On | 15/06/2022 | Jibar Future | | | 4.85500 | 95.14500 | 4.84500 | 95.15500 | | | 0.00 | 0 | 7 |
| JIBAR F | On | 21/09/2022 | Jibar Future | | | 5.23000 | 94.77000 | 5.23000 | 94.77000 | | | 0.00 | 0 | |
| JIBAR F | On | 21/12/2022 | Jibar Future | | | 5.70500 | 94.29500 | 5.70500 | 94.29500 | | | 0.00 | 0 | 6 |
| JIBAR F | On | 15/03/2023 | Jibar Future | | | 5.95500 | 94.04500 | 5.95500 | 94.04500 | | | 0.00 | 0 | |
| JIBAR F | On | 21/06/2023 | Jibar Future | | | 6.21000 | 93.79000 | 6.21000 | 93.79000 | | | 0.00 | 0 | |
| JIBAR F | On | 20/09/2023 | Jibar Future | | | 6.39500 | 93.60500 | 6.39000 | 93.61000 | | | 0.00 | 0 | 7 |
| JIBAR F | On | 20/12/2023 | Jibar Future | | | 6.56500 | 93.43500 | 6.49500 | 93.50500 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 21 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 21 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 21 |

| Contract Details | 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 : | | | | | | | | | | 0.00 | 0 | 1,198,25 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.68000 | 314.68862 | 2.68000 | 314.54507 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.26893 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.82771 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 100.10362 | 9.65000 | 100.02590 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF005 On 30/06/2031 Spot Bond | | | 10.83500 | 91.37175 | 10.83500 | 91.29232 | | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF005 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.50452 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.22815 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 100.81640 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.43230 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.13012 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.86015 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.16301 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 100.58822 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.71237 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 104.70420 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.01520 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.12178 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 102.05627 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.25535 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.80474 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.76974 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.36944 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.60393 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 102.07673 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.88372 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.48849 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.64847 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.52512 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.80851 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2022 Spot Bond | | | | | 0.00000 | 101.02609 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 101.05590 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 101.07723 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.10343 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.47441 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.49698 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN48 On 30/03/2024 Spot Bond | | | | | 0.00000 | 100.24225 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For ABFN49 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| ABFN49 On 30/03/2026 Spot Bond | | | | | 0.00000 | 99.97660 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN50 On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.06332 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN51 On 30/03/2031 Spot Bond | | | | | 0.00000 | 99.83709 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 102.57631 | | | | 0.00 | 0 | 200,000,000 |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.36780 | | | | 0.00 | 0 | 100,000,000 |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 100.43243 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 101.40710 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.23000 | 7.23000 | 7.23000 | 146.95824 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 30.53254 | 100.00000 | 30.32085 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.98000 | 2.98000 | 2.98000 | 154.70330 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ABN62 On 31/03/2028 Spot Bond | | | 3.82000 | 3.82000 | 3.82000 | 203.78636 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 233.96253 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.71000 | 6.71000 | 6.71000 | 103.74295 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.73000 | 7.73000 | 7.73000 | 111.54163 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABS13 On 14/05/2022 Spot Bond | | | 5.15000 | 102.93489 | 5.15000 | 102.89213 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 5.24000 | 105.14645 | 5.24000 | 105.10139 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 7.08500 | 112.49717 | 7.08500 | 112.43227 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 7.99500 | 113.68748 | 7.99500 | 113.61365 | | | | 0.00 | 0 | |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | |
| ABS18 On 26/09/2023 Spot Bond | | | 5.68000 | 109.42454 | 5.68000 | 109.37376 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.63500 | 107.26935 | 7.63500 | 107.20276 | | | | 0.00 | 0 | |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 13.40202 | 100.00000 | 13.31225 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABS12 On 07/12/2023 Spot Bond | | | 2.00000 | 318.62516 | 2.00000 | 318.49747 | | | | 0.00 | 0 | 23,000,00 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 23,000,00 |

| 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 ABSI2 | | | | | | | | | 0.00 | 0 | 23,000,00 |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.75500 | 177.20644 | 1.75500 | 177.13897 | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 10.60500 | 10.60500 | 10.60500 | 100.41534 | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.19841 | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.19249 | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.96042 | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.19217 | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.19217 | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.19724 | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.19724 | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | 0.00 | 0 | |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 174.51385 | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 176.94862 | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.18268 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.16422 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.71657 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.95591 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.80844 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 102.60695 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.65508 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 102.98379 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 104.85165 | | | | 0.00 | 0 | 150,000,0€ |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,0€ |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 150,000,0€ |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 103.53155 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 105.02299 | | | | 0.00 | 0 | 900,000,0€ |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,0€ |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | 900,000,0€ |
| AH2A11 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.04934 | | | | 0.00 | 0 | |
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A11 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AH2A2 On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.08963 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3 On 18/07/2026 Spot Bond | | | 8.03000 | 102.41946 | 8.03000 | 102.35554 | | | | 0.00 | 0 | |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | |
| AH2B1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.15026 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |
| AH2C1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.35230 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.60471 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |
| AHF2O On 18/07/2022 Spot Bond | | | | | 0.00000 | 100.90777 | | | | 0.00 | 0 | |
| Total AHF2O1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.59868 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 6.40000 | 108.89131 | 6.40000 | 108.83540 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.56155 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.63050 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.67290 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.26891 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.72876 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.07964 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.63041 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.67279 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.96883 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.74756 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A: On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.58800 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.65160 | | | | 0.00 | 0 | 100,000,00 |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| AHF7B: On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.63571 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.69397 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C: On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.67385 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.05319 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.00046 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 7.48000 | 107.25385 | 7.48000 | 107.18896 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 7.90000 | 103.78376 | 7.90000 | 103.71714 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.65000 | 92.25086 | 11.65000 | 92.16433 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.85000 | 182.98189 | 5.85000 | 182.85166 | | | | 0.00 | 0 | 5,000,00 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,00 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 5,000,00 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.49853 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.01737 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.05396 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.29241 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.18384 | | | | 0.00 | 0 | 300,000,00 |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.68787 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 100.99537 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| APF17 On 21/01/2022 Spot Bond | | | | | 0.00000 | 101.16382 | | | | 0.00 | 0 | |
| Total APF17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF17 | | | | | | | | | | 0.00 | 0 | |
| ASN02: On 07/12/2033 Spot Bond | | | 4.60000 | 248.63788 | 4.60000 | 248.48586 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03: On 07/12/2033 Spot Bond | | | 5.10000 | 215.98184 | 5.10000 | 215.84110 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN13: On 31/01/2022 Spot Bond | | | 2.73000 | 177.07418 | 2.73000 | 176.99262 | | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | |
| ASN14: On 31/01/2022 Spot Bond | | | 2.77500 | 177.06807 | 2.77500 | 176.98588 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/03/2028 Spot Bond | | | 4.69000 | 194.18227 | 4.69000 | 194.06214 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.21274 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.01593 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 31/01/2038 Spot Bond | | | 4.65000 | 116.87209 | 4.65000 | 116.80064 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.16753 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.16997 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.18390 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 104.88165 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.48835 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.21216 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.16499 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.69546 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.64319 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.62838 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.30473 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.01665 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.18090 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.40964 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN310 On 31/03/2029 Spot Bond | | | 4.54500 | 4.54500 | 4.54500 | 106.26906 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN318 On 28/02/2033 Spot Bond | | | 4.74500 | 4.74500 | 4.74500 | 102.28706 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN319 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17158 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.19512 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN328 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.81254 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.49866 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN335 On 31/01/2038 Spot Bond | | | 4.76000 | 115.26795 | 4.76000 | 115.19646 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN337 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.18383 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN341 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16748 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN346 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16962 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN351 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17640 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17640 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.50472 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.21055 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.17309 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.17933 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.14937 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2022 Spot Bond | | | | | 0.00000 | 100.25871 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2022 Spot Bond | | | | | 0.00000 | 100.25871 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.63627 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.17458 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.57739 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.22275 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.17339 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.20308 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.38950 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 29/10/2022 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 | 103.47957 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.13409 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.13811 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 100.19860 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.78781 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.73736 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 101.02949 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 101.03961 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN461 On 31/01/2022 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 103.86870 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN469 On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 103.64327 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN470 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.84045 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN471 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.99081 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN472 On 17/08/2025 Spot Bond | | | | | 0.00000 | 100.16269 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN479 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.36118 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN480 On 25/08/2025 Spot Bond | | | | | 0.00000 | 123.29300 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN485 On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 103.55216 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN486 On 01/09/2025 Spot Bond | | | | | 0.00000 | 100.16215 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN489 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.24247 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN497 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.24247 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN507 On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.15813 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN508 On 21/12/2026 Spot Bond | | | 9.42500 | 98.65996 | 9.42500 | 98.58510 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN509 On 21/12/2026 Spot Bond | | | 8.60500 | 98.59833 | 8.60500 | 98.52989 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN510 On 21/12/2026 Spot Bond | | | 9.15500 | 97.17682 | 9.15500 | 97.10516 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN511 On 21/12/2026 Spot Bond | | | 9.15500 | 97.17682 | 9.15500 | 97.10516 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN522 On 31/07/2022 Spot Bond | | | 9.10000 | 103.84449 | 9.10000 | 103.76917 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN525 On 31/07/2024 Spot Bond | | | 11.05000 | 104.66495 | 11.05000 | 104.57322 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN530 On 31/07/2024 Spot Bond | | | 11.00000 | 104.64393 | 11.00000 | 104.55262 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN532 On 31/01/2024 Spot Bond | | | 10.50000 | 104.43365 | 10.50000 | 104.34657 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN538 On 31/01/2024 Spot Bond | | | 10.50000 | 104.43365 | 10.50000 | 104.34657 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.94971 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.89533 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.87637 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/07/2023 Spot Bond | | | 10.60000 | 104.47572 | 10.60000 | 104.38779 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.47000 | 102.95116 | 10.47000 | 104.33420 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.55000 | 104.45469 | 10.55000 | 104.36718 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.87066 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.09408 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 04/09/2024 Spot Bond | | | | | 0.00000 | 100.41300 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 13/02/2023 Spot Bond | | | | | 0.00000 | 99.82888 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.16750 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.21038 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.79871 | | | | 0.00 | 0 | |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.34216 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN586 | | | | | | | | | | 0.00 | 0 | |
| ASN587 On 18/03/2024 Spot Bond | | | | | 0.00000 | 100.54649 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN591 On 31/01/2022 Spot Bond | | | 9.22000 | 103.87530 | 9.22000 | 103.79719 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN596 On 11/04/2023 Spot Bond | | | | | 0.00000 | 99.85869 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN597 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.18688 | | | | 0.00 | 0 | |
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.95201 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN601 On 23/04/2026 Spot Bond | | | | | 0.00000 | 101.03199 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN602 On 28/02/2031 Spot Bond | | | | | 0.00000 | 100.63676 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN603 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.38329 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN610 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.09626 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN611 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.01227 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN612 On 06/05/2024 Spot Bond | | | | | 0.00000 | 100.94288 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN61: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.17011 | | | | 0.00 | 0 | |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.78541 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 11/05/2023 Spot Bond | | | | | 0.00000 | 101.00028 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.16121 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.64691 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.45126 | | | | 0.00 | 0 | |
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.20016 | | | | 0.00 | 0 | |
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.21944 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.47089 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 06/05/2024 Spot Bond | | | | | 0.00000 | 101.09565 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 12/07/2024 Spot Bond | | | | | 0.00000 | 100.33003 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 08/07/2026 Spot Bond | | | | | 0.00000 | 99.85202 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |
| ASN65: On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.99978 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.58239 | | | | 0.00 | 0 | |
| Total ASN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN660 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.53818 | | | | 0.00 | 0 | |
| Total ASN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN665 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.73867 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.95140 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN67: On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.03200 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.21028 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.21914 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 102.69560 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 100.25935 | | | | 0.00 | 0 | |
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.94332 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.03706 | | | | 0.00 | 0 | |
| Total ASN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.32587 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.02199 | | | | 0.00 | 0 | |
| Total ASN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.18957 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.19105 | | | | 0.00 | 0 | |
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17045 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 100.83504 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 05/01/2022 Spot Bond | | | | | 0.00000 | 101.28055 | | | | 0.00 | 0 | |
| Total ASN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN708 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 10/01/2022 Spot Bond | | | | | 0.00000 | 105.23949 | | | | 0.00 | 0 | |
| Total ASN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN712 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 100.97422 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 100.79553 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.35756 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.01180 | | | | 0.00 | 0 | |
| Total ASN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN717 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.01321 | | | | 0.00 | 0 | |
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/12/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN719 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 100.30811 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 15/10/2022 Spot Bond | | | | | 0.00000 | 101.18512 | | | | 0.00 | 0 | |
| Total ASN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN724 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 20/01/2022 Spot Bond | | | | | 0.00000 | 101.00267 | | | | 0.00 | 0 | |
| Total ASN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN725 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 19/01/2022 Spot Bond | | | | | 0.00000 | 101.00660 | | | | 0.00 | 0 | |
| Total ASN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN726 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.43701 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.00007 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 100.58856 | | | | 0.00 | 0 | |
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interc |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.56937 | | | | 0.00 | 0 | |
| Total ASN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN740 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 22/02/2022 Spot Bond | | | | | 0.00000 | 100.57534 | | | | 0.00 | 0 | |
| Total ASN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN741 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.18216 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.18513 | | | | 0.00 | 0 | |
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.90400 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 31/10/2026 Spot Bond | | | | | 0.00000 | 100.62166 | | | | 0.00 | 0 | 3,600,000.00 |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | 3,600,000.00 |
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | 3,600,000.00 |
| ASN75: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.45158 | | | | 0.00 | 0 | |
| Total ASN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN754 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.44054 | | | | 0.00 | 0 | |
| Total ASN755 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN755 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.45583 | | | | 0.00 | 0 | |
| Total ASN757 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN757 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.45338 | | | | 0.00 | 0 | |
| Total ASN758 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN758 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 01/03/2022 Spot Bond | | | | | 0.00000 | 100.42879 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN759 | | | | | | | | | | 0.00 | 0 | |
| ASN76(On 01/03/2022 Spot Bond | | | | | 0.00000 | 100.43701 | | | | 0.00 | 0 | |
| Total ASN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN760 | | | | | | | | | | 0.00 | 0 | |
| ASN76 On 10/03/2022 Spot Bond | | | | | 0.00000 | 100.29153 | | | | 0.00 | 0 | |
| Total ASN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN761 | | | | | | | | | | 0.00 | 0 | |
| ASN76 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.20647 | | | | 0.00 | 0 | |
| Total ASN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN764 | | | | | | | | | | 0.00 | 0 | |
| ASN76 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.14666 | | | | 0.00 | 0 | |
| Total ASN767 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN767 | | | | | | | | | | 0.00 | 0 | |
| ASN76 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.21280 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |
| ASN77(On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.20088 | | | | 0.00 | 0 | |
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN77 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.15022 | | | | 0.00 | 0 | |
| Total ASN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN771 | | | | | | | | | | 0.00 | 0 | |
| ASN77(On 29/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 72,000,000.00 |
| Total ASN775 SPOT | | | | | | | | | | 0.00 | 0 | 72,000,000.00 |
| Total For ASN775 | | | | | | | | | | 0.00 | 0 | 72,000,000.00 |
| BAW21 On 24/03/2022 Spot Bond | | | 4.43000 | 103.64119 | 4.43000 | 103.60382 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 102.55702 | 9.30000 | 102.48025 | | | | 0.00 | 0 | |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.31478 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.55763 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.60884 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.01338 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.75500 | 100.37670 | 6.75500 | 100.32176 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.94751 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW35 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.58534 | | | | 0.00 | 0 | |
| Total BAW35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW35 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 100.99338 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.48449 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | 150,000,00 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| BAYA67 On 31/03/2023 Spot Bond | | | 8.60000 | 8.60000 | 8.60000 | 103.01526 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.21500 | 11.21500 | 11.21500 | 106.22830 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 99.95372 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 01/07/2024 Spot Bond | | | | | 0.00000 | 98.62483 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2022 Spot Bond | | | | | 0.00000 | 99.93007 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 99.93040 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.90710 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.17514 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.87868 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 99.82538 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.00028 | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| Total For BAYA81 | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| BAYA81 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.99961 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.15916 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 31/01/2023 Spot Bond | | | | | 0.00000 | 99.99931 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/12/2023 Spot Bond | | | | | 0.00000 | 99.99940 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.08192 | | | | 0.00 | 0 | |
| Total BAYA86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA86 | | | | | | | | | | 0.00 | 0 | |
| BAYA86 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.19942 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.17998 | | | | 0.00 | 0 | |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |
| BAYA88 On 30/06/2024 Spot Bond | | | | | 0.00000 | 99.92006 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA89 On 30/06/2024 Spot Bond | | | | | 0.00000 | 100.19747 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA90 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.00023 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA91 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.99983 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.99984 | | | | 0.00 | 0 | |
| Total BAYA93 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.99946 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.37842 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.99973 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.00020 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.38496 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB20 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.00040 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYB21 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.99974 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 8.16000 | 8.16000 | 8.16000 | 101.43726 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.98334 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.91167 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.38661 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BDX34 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.70233 | | | | 0.00 | 0 | |
| Total BDX34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX34 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 100.27614 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 98.44838 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 77.74997 | | | | 0.00 | 0 | |
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.39000 | 106.76600 | 7.39000 | 106.70181 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.57678 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.76299 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.76416 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 105.32406 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.13042 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 104.13614 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 102.67430 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.70259 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.08450 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 6.14000 | 107.29456 | 6.14000 | 107.24080 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.34930 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 99.91188 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.03335 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.92296 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.10222 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.39827 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.49800 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 98.19800 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 69.13800 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 55.63300 | | | | 0.00 | 0 | |
| Total BNPP09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP09 | | | | | | | | | | 0.00 | 0 | |
| BNPP1 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.49819 | | | | 0.00 | 0 | |
| Total BNPP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP11 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| BNPP1: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.03928 | | | | 0.00 | 0 | |
| Total BNPP12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP12 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.06160 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.59655 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.34907 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.81746 | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total For BPPF21 | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| BPPF2: On 16/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BPPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF22 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 101.13065 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.86304 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 101.23050 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.79974 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.83137 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.54265 | | | | 0.00 | 0 | |
| Total BPPF31 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BPPF31 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2024 Spot Bond | | | | | 0.00000 | 100.66767 | | | | 0.00 | 0 | |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF32 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.72854 | | | | 0.00 | 0 | |
| Total BPPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF33 | | | | | | | | | | 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 | |
| BWZJ2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.03045 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| CBL29: On 30/04/2024 Spot Bond | | | | | 0.00000 | 99.55233 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CBL30: On 02/11/2024 Spot Bond | | | | | 0.00000 | 100.78176 | | | | 0.00 | 0 | |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL30 | | | | | | | | | | 0.00 | 0 | |
| CCT01: On 23/06/2023 Spot Bond | | | 7.73500 | 106.97074 | 7.73500 | 106.90385 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02: On 12/06/2024 Spot Bond | | | 7.90500 | 108.77767 | 7.90500 | 108.70819 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03: On 15/03/2025 Spot Bond | | | 8.50500 | 110.65950 | 8.50500 | 110.58314 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04: On 17/07/2027 Spot Bond | | | 9.92500 | 9.92500 | 9.92500 | 105.15680 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR42: On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.28955 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR43: On 08/02/2022 Spot Bond | | | | | 0.00000 | 101.09552 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.68984 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.73724 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 101.45075 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.54188 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 109.05922 | 4.77000 | 105.85700 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.89200 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.85109 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 7.25000 | 109.66564 | 7.25000 | 109.60094 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 20/03/2024 Spot Bond | | | 8.70700 | 112.15620 | 8.70700 | 113.38500 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.10362 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN37(On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.10379 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN37(On 20/03/2024 Spot Bond | | | | | 0.00000 | 104.53430 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN37(On 20/03/2024 Spot Bond | | | 10.98000 | 102.20174 | 10.98000 | 102.11125 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 109.51100 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | 6.50000 | 117.01977 | 6.50000 | 111.42000 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | | | 0.00000 | 105.25800 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.18087 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.72739 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.72113 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2022 Spot Bond | | | 2.70000 | 177.07824 | 2.70000 | 176.99712 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2025 Spot Bond | | | 5.68000 | 143.09749 | 5.68000 | 142.99833 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2025 Spot Bond | | | 6.12000 | 141.29537 | 6.12000 | 141.19253 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 13/03/2022 Spot Bond | | | 6.60000 | 103.72881 | 6.60000 | 103.67326 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.38325 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.04957 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN46 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.12431 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN47 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.80115 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN48 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | |
| CLN48 On 28/07/2022 Spot Bond | | | 6.40000 | 105.45508 | 6.40000 | 105.40093 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.12391 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.21037 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.55987 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 04/09/2024 Spot Bond | | | 6.80000 | 111.19875 | 6.80000 | 111.13715 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.18358 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.33858 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.41600 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.89760 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.47040 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.35283 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.67096 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.00109 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 102.99762 | 9.96000 | 102.91469 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 101.75950 | 10.01000 | 101.67762 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.63707 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 100.11307 | 9.60000 | 100.03766 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN52(On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.29355 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN52(On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.50952 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN52(On 09/09/2022 Spot Bond | | | 9.20000 | 102.92421 | 9.20000 | 102.84752 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN52(On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.67282 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN52(On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.35446 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN52(On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.76588 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN52(On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.81079 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.29355 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.19581 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.21108 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 18/07/2025 Spot Bond | | | 9.38500 | 107.59532 | 9.38500 | 107.51490 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN53(On 18/07/2023 Spot Bond | | | | | 0.00000 | 100.27904 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN53: On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.02953 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.38323 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 20/12/2023 Spot Bond | | | | | 0.00000 | 148.55700 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.51327 | | | | 0.00 | 0 | |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.29471 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 21/08/2026 Spot Bond | | | 8.85500 | 108.00466 | 8.85500 | 107.92840 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 29/03/2025 Spot Bond | | | 8.90500 | 105.85623 | 8.90500 | 105.77982 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 12/11/2025 Spot Bond | | | 8.99500 | 105.16327 | 8.99500 | 105.08663 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 315.62347 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55: On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN55: On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN55: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.74670 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.74208 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.61245 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.53478 | | | | 0.00 | 0 | |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 122.64800 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.79319 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 10.19000 | 101.32660 | 10.19000 | 101.25653 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 12/11/2025 Spot Bond | | | 8.85500 | 105.62306 | 8.85500 | 105.54726 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.82878 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.58267 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 103.73963 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.41712 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.74557 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | 9.08500 | 104.26882 | 9.08500 | 104.19208 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.78208 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.74965 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.26515 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.21351 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.16035 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 02/04/2024 Spot Bond | | | | | 0.00000 | 99.95147 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN581 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.78226 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN582 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.48381 | | | | 0.00 | 0 | |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.27316 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.04933 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.47113 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.34604 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.34803 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.25643 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.18166 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.06155 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 101.88015 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 4.10000 | 145.58154 | 4.10000 | 117.94032 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.60241 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.01460 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.60241 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 100.91964 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.95429 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.31842 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.18166 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.18166 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.37800 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 103.50223 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.78523 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.70219 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.93430 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.20130 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.62477 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN609 On 30/04/2023 Spot Bond | | | 9.32000 | 101.63998 | 9.32000 | 101.56369 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.98253 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.74588 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.39043 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.60365 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/11/2023 Spot Bond | | | | | 0.00000 | 100.85777 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 94.78200 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.52089 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.57862 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.56722 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.92406 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.92064 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 28/04/2022 Spot Bond | | | | | 0.00000 | 100.92887 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 95.69700 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.04781 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 25/01/2023 Spot Bond | | | 6.38000 | 106.59878 | 6.38000 | 106.54422 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.77630 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 90.65520 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 31/07/2034 Spot Bond | | | 11.85500 | 65.62771 | 11.85500 | 87.01109 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.63762 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | 9.55500 | 103.35019 | 9.55500 | 103.27158 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.77288 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.64126 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 09/10/2034 Spot Bond | | | | | 0.00000 | 101.62550 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.85386 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.54983 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.59856 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.76946 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.78042 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.83783 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 17/10/2023 Spot Bond | | | | | 0.00000 | 101.05575 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.60174 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.17835 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN646 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.97355 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.17865 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.92537 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.49621 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.76946 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.62102 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.76946 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN654 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 | |
| CLN655 On 22/03/2030 Spot Bond | | | | | 0.00000 | 96.47100 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.21797 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.70442 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.79286 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.62600 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.76300 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2024 Spot Bond | | | | | 0.00000 | 119.66300 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 143.53100 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.74636 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.94506 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.91980 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.26442 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.63729 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.54513 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.84922 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.35057 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 31/01/2025 Spot Bond | | | 4.72198 | 147.11717 | 4.72198 | 119.48444 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.72198 | 147.11717 | 4.72198 | 119.48521 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.86630 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.91183 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.16471 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.83835 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.88110 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.36113 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.15779 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.16212 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.00994 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN687 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.19167 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.19147 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.16876 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.06083 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.16888 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.90806 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 87.18122 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 85.63907 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.29155 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.45181 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.67083 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 86.15625 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.18411 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 87.75512 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.93459 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.28512 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.16485 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 84.09963 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 84.34567 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 11/03/2022 Spot Bond | | | | | 0.00000 | 100.25132 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 12/02/2022 Spot Bond | | | | | 0.00000 | 100.64200 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.16592 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.16592 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.16592 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 83.12660 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.25828 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 82.11199 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 82.43811 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 01/06/2026 Spot Bond | | | | | 0.00000 | 100.42574 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 83.15674 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.15272 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.15272 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.15542 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.15542 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.15542 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.15542 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 85.68763 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 86.74019 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 87.38789 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.26316 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN735 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.84891 | | | | 0.00 | 0 | |
| Total CLN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN735 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 31/01/2022 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 96.30552 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.20027 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.20913 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN739 On 20/06/2026 Spot Bond | | | | | 0.00000 | 110.61200 | | | | 0.00 | 0 | |
| Total CLN739 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN739 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 94.92704 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.75805 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.99975 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.99239 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 31/01/2030 Spot Bond | | | | | 0.00000 | 98.00300 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.33157 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.61584 | | | | 0.00 | 0 | |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 21/12/2022 Spot Bond | | | | | 0.00000 | 100.16884 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.06412 | | | | 0.00 | 0 | |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN748 | | | | | | | | | | 0.00 | 0 | |
| CLN74 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN749 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN749 | | | | | | | | | | 0.00 | 0 | |
| CLN75 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.28268 | | | | 0.00 | 0 | |
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN75 On 01/10/2026 Spot Bond | | | | | 0.00000 | 99.95791 | | | | 0.00 | 0 | |
| Total CLN751 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN751 | | | | | | | | | | 0.00 | 0 | |
| CLN75 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN752 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN752 | | | | | | | | | | 0.00 | 0 | |
| CLN752 On 21/06/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN753 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN753 | | | | | | | | | | 0.00 | 0 | |
| CLN753 On 31/07/2022 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 103.06718 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN754 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.99078 | | | | 0.00 | 0 | |
| Total CLN755 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN755 | | | | | | | | | | 0.00 | 0 | |
| CLN755 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN756 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN756 | | | | | | | | | | 0.00 | 0 | |
| CLN756 On 20/07/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN757 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN757 | | | | | | | | | | 0.00 | 0 | |
| CLN757 On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN758 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN758 | | | | | | | | | | 0.00 | 0 | |
| CLN758 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.29780 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN759 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.28915 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 22/04/2026 Spot Bond | | | | | 0.00000 | 101.83846 | | | | 0.00 | 0 | |
| Total CLN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN761 | | | | | | | | | | 0.00 | 0 | |
| CLN761 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN762 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN762 | | | | | | | | | | 0.00 | 0 | |
| CLN762 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.85714 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN764 On 21/07/2027 Spot Bond | | | | | 0.00000 | 100.97027 | | | | 0.00 | 0 | |
| Total CLN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN764 | | | | | | | | | | 0.00 | 0 | |
| CLN765 On 31/07/2022 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 94.61265 | | | | 0.00 | 0 | |
| Total CLN765 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN765 | | | | | | | | | | 0.00 | 0 | |
| CLN766 On 31/07/2022 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 103.06718 | | | | 0.00 | 0 | |
| Total CLN766 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN766 | | | | | | | | | | 0.00 | 0 | |
| CLN767 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN767 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN767 | | | | | | | | | | 0.00 | 0 | |
| CLN768 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.14414 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN769 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.95651 | | | | 0.00 | 0 | |
| Total CLN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN769 | | | | | | | | | | 0.00 | 0 | |
| CLN770 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.91996 | | | | 0.00 | 0 | |
| Total CLN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN770 | | | | | | | | | | 0.00 | 0 | |
| CLN771 On 31/08/2022 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 82.60948 | | | | 0.00 | 0 | |
| Total CLN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN771 | | | | | | | | | | 0.00 | 0 | |
| CLN772 On 31/08/2022 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 89.10608 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |
| CLN773 On 28/08/2028 Spot Bond | | | | | 0.00000 | 100.57969 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN774 On 31/07/2028 Spot Bond | | | | | 0.00000 | 101.10684 | | | | 0.00 | 0 | |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN774 | | | | | | | | | | 0.00 | 0 | |
| CLN775 On 15/09/2028 Spot Bond | | | 6.92000 | 6.92000 | 6.92000 | 114.61234 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For CLN775 | | | | | | | | | | 0.00 | 0 | |
| CLN775 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.54663 | | | | 0.00 | 0 | |
| Total CLN776 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN776 | | | | | | | | | | 0.00 | 0 | |
| CLN776 On 31/08/2024 Spot Bond | | | | | 0.00000 | 104.24655 | | | | 0.00 | 0 | |
| Total CLN777 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN777 | | | | | | | | | | 0.00 | 0 | |
| CLN777 On 31/08/2026 Spot Bond | | | | | 0.00000 | 100.66408 | | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | | 0.00 | 0 | |
| CLN778 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.75645 | | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | | 0.00 | 0 | |
| CLN779 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.70061 | | | | 0.00 | 0 | 2,600,000,00 |
| Total CLN780 SPOT | | | | | | | | | | 0.00 | 0 | 2,600,000,00 |
| Total For CLN780 | | | | | | | | | | 0.00 | 0 | 2,600,000,00 |
| CLN780 On 19/08/2025 Spot Bond | | | 10.65000 | 10.65000 | 10.65000 | 103.85054 | | | | 0.00 | 0 | |
| Total CLN781 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN781 | | | | | | | | | | 0.00 | 0 | |
| CLN781 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.70253 | | | | 0.00 | 0 | |
| Total CLN782 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN782 | | | | | | | | | | 0.00 | 0 | |
| CLN782 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.61649 | | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | | 0.00 | 0 | |
| CLN783 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.61184 | | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | | 0.00 | 0 | |
| CLN784 On 30/09/2026 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN785 | | | | | | | | | | 0.00 | 0 | |
| CLN785 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.14716 | | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | | 0.00 | 0 | |
| CLN786 On 30/09/2026 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total CLN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | | 0.00 | 0 | |
| CLN787 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.33363 | | | | 0.00 | 0 | |
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.20237 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 8.16000 | 101.50415 | 8.16000 | 101.43726 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.70000 | 106.91034 | 7.70000 | 106.84379 | | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 10.12500 | 105.05509 | 10.12500 | 104.96961 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 6.69000 | 108.40230 | 6.69000 | 108.34353 | | | | 0.00 | 0 | |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | |
| COT01 On 03/04/2023 Spot Bond | | | 7.23500 | 104.48071 | 7.23500 | 104.41952 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 11.91500 | 95.13244 | 11.91500 | 95.04174 | | | | 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 | | | 10.50500 | 95.94507 | 10.50500 | 95.86413 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| CPV01 On 30/06/2029 Spot Bond | | | 9.60000 | 9.60000 | 9.60000 | 104.82002 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.59135 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.14515 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.23524 | | | | 0.00 | 0 | |
| Total DNG104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG104 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.58908 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.58604 | | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 9.25500 | 9.25500 | 9.25500 | 104.13068 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.01754 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.63580 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 6.67000 | 107.11498 | 6.67000 | 107.05769 | | | | 0.00 | 0 | 1,500,000,00 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 48.72218 | 100.00000 | 48.40114 | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 48.72218 | 100.00000 | 48.40114 | | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 7.18000 | 108.48408 | 7.18000 | 108.42171 | | | | 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 | 103.61218 | 9.69000 | 103.53228 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.61218 | 9.69000 | 103.53228 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.75500 | 95.92033 | 11.75500 | 95.83106 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.76408 | 10.10000 | 103.68077 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.76408 | 10.10000 | 103.68077 | | | | 0.00 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 99.97322 | | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | |
| DVF22i On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.37635 | | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | |
| DVF22c On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.05663 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.00640 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 98.04351 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 95.84205 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 98.49584 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB24 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.27175 | | | | 0.00 | 0 | |
| Total DVFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB24 | | | | | | | | | | 0.00 | 0 | |
| DVFB25 On 31/05/2024 Spot Bond | | | | | 0.00000 | 98.70036 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB26 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.85029 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.79087 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 96.75714 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.83741 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.97015 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.70986 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2026 Spot Bond | | | | | 0.00000 | 100.28708 | | | | 0.00 | 0 | |
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2028 Spot Bond | | | | | 0.00000 | 100.29780 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.27000 | 103.82565 | 5.27000 | 103.78115 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.71000 | 109.53901 | 6.71000 | 109.47911 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 4.86000 | 114.31498 | 4.86000 | 114.24244 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 4.65000 | 103.52055 | 4.65000 | 103.45727 | | | | 0.00 | 0 | |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 2.25000 | 139.06623 | 2.25000 | 139.00795 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.04500 | 148.01784 | 4.04500 | 147.93367 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 3.97200 | 134.80538 | 3.97200 | 134.72954 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.01500 | 131.78538 | 4.01500 | 131.71148 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 4.55000 | 116.22425 | 4.55000 | 116.15366 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 4.62000 | 105.55226 | 4.62000 | 105.48799 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 139.06623 | 2.25000 | 139.00795 | | | | 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 | 181.26910 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 178.36516 | | | | 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 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 138.14373 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|--------------------|------------------|-------------------|
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 137.05075 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 134.83593 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 125.28955 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 126.52746 | | | | 0.00 | 0 | |
| Total ELN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN011 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 121.25434 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 21/05/2024 Spot Bond | | | | | 0.00000 | 123.27877 | | | | 0.00 | 0 | |
| Total ELN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 09/12/2024 Spot Bond | | | | | 0.00000 | 102.00216 | | | | 0.00 | 0 | |
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 9.59000 | 102.58180 | 9.59000 | 102.50220 | | | | 0.00 | 0 | |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | |
| EMM04 On 16/05/2028 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 95.05409 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.52000 | 11.52000 | 11.52000 | 99.69414 | | | | 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 | | | 9.65500 | 9.65500 | 9.65500 | 101.24556 | | 6,661,950,000,000.00 | | 690,000,000 | 0 | 161,000,00 |
| Total EMM06 SPOT | | | | | | | | 6,661,950,000,000.00 | | 690,000,000 | 0 | 161,000,00 |
| Total For EMM06 | | | | | | | | 6,661,950,000,000.00 | | 690,000,000 | 0 | 161,000,00 |
| EMM07 On 10/07/2027 Spot Bond | | | 9.65500 | 9.65500 | 9.65500 | 101.87037 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.49500 | 11.49500 | 11.49500 | 80.12980 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.79500 | 10.79500 | 10.79500 | 99.97778 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.49500 | 11.49500 | 11.49500 | 94.07898 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.42115 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.36437 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.28349 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.27643 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.75724 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.47979 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF022 On 28/05/2024 Spot Bond | | | | | 0.00000 | 100.52955 | | | | 0.00 | 0 | |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF022 | | | | | | | | | | 0.00 | 0 | |
| EPF023 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.38706 | | | | 0.00 | 0 | |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF023 | | | | | | | | | | 0.00 | 0 | |
| EPFC4 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.27396 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EPFC48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC48 | | | | | | | | | | 0.00 | 0 | |
| EPFC50 On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.69890 | | | | 0.00 | 0 | |
| Total EPFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC50 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.42166 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.43300 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 16/04/2025 Spot Bond | | | | | 0.00000 | 101.08006 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT005 On 10/09/2023 Spot Bond | | | | | 0.00000 | 100.53499 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT006 On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.88758 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| EQT007 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.13876 | | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | | 0.00 | 0 | |
| EQT008 On 08/10/2024 Spot Bond | | | | | 0.00000 | 99.85600 | | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | | 0.00 | 0 | |
| EQT009 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.70081 | | | | 0.00 | 0 | |
| Total EQT009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT009 | | | | | | | | | | 0.00 | 0 | |
| EQT010 On 12/11/2024 Spot Bond | | | | | 0.00000 | 100.67540 | | | | 0.00 | 0 | |
| Total EQT010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT010 | | | | | | | | | | 0.00 | 0 | |
| ERS3B6 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.63950 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ERS3B' On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.60951 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.68740 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.61550 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.64544 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.59997 | | | | 0.00 | 0 | |
| Total ERSA26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA26 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.58555 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.67538 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 6.03000 | 108.41169 | 6.03000 | 108.35919 | | | | 0.00 | 0 | 1,000,000.00 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 104.38926 | 10.00000 | 104.30624 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.65500 | 99.17532 | 8.65500 | 99.10609 | | | | 0.00 | 0 | 2,500,000.00 |
| Total ES26 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.98675 | 7.85000 | 101.92205 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.23500 | 78.26744 | 11.16500 | 78.56995 | | | | 0.00 | 0 | 936,100.00 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 936,100.00 |

| 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 ES33 | | | | | | | | | | 0.00 | 0 | 936,100,00 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.26252 | 7.50000 | 102.20015 | | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.69500 | 77.00354 | 11.63000 | 77.33101 | | | | 0.00 | 0 | 1,600,000,00 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 1,600,000,00 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 1,600,000,00 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.61372 | 8.50000 | 101.54402 | | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.37348 | | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 101.11974 | | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.18381 | | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.68441 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.59860 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.65789 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.68912 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.94789 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.47269 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFC36 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.59263 | | | | 0.00 | 0 | |
| Total FIFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC36 | | | | | | | | | | 0.00 | 0 | |
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.86153 | | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 100.92255 | | | | 0.00 | 0 | |
| Total FIFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG02 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 101.75959 | | | | 0.00 | 0 | |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 102.98929 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 101.58338 | | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 104.55837 | | | | 0.00 | 0 | 800,000,0€ |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,0€ |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 800,000,0€ |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 103.68564 | | | | 0.00 | 0 | 3,600,000,0€ |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | 3,600,000,0€ |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | 3,600,000,0€ |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.07131 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 8.23500 | 107.96878 | 8.23500 | 107.89699 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 103.77502 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 103.10329 | | | | 0.00 | 0 | |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | |
| FRB30 On 19/04/2026 Spot Bond | | | 8.15500 | 101.68290 | 8.15500 | 101.61593 | | | | 0.00 | 0 | |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 100.58745 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.16000 | 177.15148 | 2.16000 | 177.07816 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.46000 | 315.95527 | 2.46000 | 315.81681 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.99500 | 2.99500 | 2.99500 | 154.63519 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.88000 | 203.21055 | 3.88000 | 203.09809 | | | | 0.00 | 0 | 100,000,00 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.49000 | 4.49000 | 4.49000 | 106.65395 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.70000 | 4.70000 | 4.70000 | 224.15215 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.87000 | 99.96134 | 4.87000 | 99.89806 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 4.89000 | 99.72153 | 4.89000 | 99.65800 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For FRB150 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0: On 28/10/2024 Spot Bond | | | 6.85000 | 6.85000 | 6.85000 | 82.57839 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0: On 10/12/2024 Spot Bond | | | 6.92000 | 6.92000 | 6.92000 | 81.77249 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC16: On 31/01/2025 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 148.93034 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 96.22771 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC22: On 31/01/2022 Spot Bond | | | 2.81000 | 177.06333 | 2.81000 | 176.98063 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 31/01/2022 Spot Bond | | | 3.67000 | 176.94684 | 3.67000 | 176.85177 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.27951 | | | | 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 17/07/2027 Spot Bond | | | | | 0.00000 | 102.75840 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.30451 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.99076 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 103.99531 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.60393 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.20022 | | | | 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 | 115.54221 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.01748 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.20536 | | | | 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 | 113.47510 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.17554 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.66799 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.70239 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.71491 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC29(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.34873 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.58739 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.90268 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.60552 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.88222 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.47232 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.95040 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17194 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.19655 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.21500 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.75445 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.28133 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.00431 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.19418 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.21478 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.34973 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.19845 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 02/04/2024 Spot Bond | | | | | 0.00000 | 99.95750 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.86688 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.01326 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.49038 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.75296 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 15/10/2022 Spot Bond | | | | | 0.00000 | 101.11319 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.99384 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 25/04/2023 Spot Bond | | | | | 0.00000 | 103.18962 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.81091 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.03601 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.25279 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.16337 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 15/10/2022 Spot Bond | | | | | 0.00000 | 101.19736 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.23001 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.46525 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.30100 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.15075 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2022 Spot Bond | | | | | 0.00000 | 101.03559 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |

| 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 31/08/2023 Spot Bond | | | | | 0.00000 | 100.54676 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.45488 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.16934 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.25849 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.16541 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.17731 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.78441 | | | | 0.00 | 0 | |
| Total FRC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC358 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.03714 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.21496 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.02842 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.00007 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.81657 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.87109 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.12245 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.28569 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.58537 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.48484 | | | | 0.00 | 0 | |
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.48623 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.17774 | | | | 0.00 | 0 | |
| Total FRC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC372 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.17226 | | | | 0.00 | 0 | |
| Total FRC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC373 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.49912 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.53892 | | | | 0.00 | 0 | |
| Total FRC375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC375 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.30729 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.29383 | | | | 0.00 | 0 | |
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.17836 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC37: On 23/09/2023 Spot Bond | | | | | 0.00000 | 100.16059 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC38: On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.20147 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC38: On 24/03/2022 Spot Bond | | | | | 0.00000 | 100.10554 | | | | 0.00 | 0 | |
| Total FRC382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC382 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 176.88472 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 3.39000 | 3.39000 | 3.39000 | 176.89369 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 176.89221 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.24000 | 107.45419 | 4.24000 | 107.39141 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.50000 | 119.10291 | 4.50000 | 119.03153 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.95543 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 100.59463 | | | | 0.00 | 0 | |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.58981 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.27473 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.87909 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.45603 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.79710 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 100.13400 | | | | 0.00 | 0 | |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ28 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.51837 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 100.13614 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 15/01/2024 Spot Bond | | | 4.07800 | 4.07800 | 4.07800 | 108.15544 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 4.47000 | 4.47000 | 4.47000 | 119.48380 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.49572 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.89290 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 31/01/2038 Spot Bond | | | 4.61000 | 117.46206 | 4.61000 | 117.39062 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 07/12/2033 Spot Bond | | | 4.55000 | 227.50513 | 4.55000 | 227.36690 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 31/01/2038 Spot Bond | | | 4.75000 | 115.41267 | 4.75000 | 115.34121 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 07/12/2033 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 226.71958 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 31/01/2025 Spot Bond | | | 3.83000 | 150.98153 | 3.83000 | 150.89912 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 131.81026 | 3.70500 | 131.73963 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 4.55000 | 118.35369 | 4.55000 | 118.28228 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 07/12/2033 Spot Bond | | | 4.70000 | 224.29113 | 4.70000 | 224.15215 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 4.75000 | 223.23184 | 4.75000 | 223.09263 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 3.36000 | 122.74775 | 3.36000 | 152.98864 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 4.78000 | 222.59911 | 4.78000 | 222.45978 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 31/01/2038 Spot Bond | | | 4.75000 | 115.41267 | 4.75000 | 115.34121 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/03/2028 Spot Bond | | | 4.50000 | 196.25804 | 4.50000 | 196.13963 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/01/2038 Spot Bond | | | 5.50000 | 105.13906 | 5.50000 | 105.06769 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 4.39000 | 197.47143 | 4.39000 | 197.35401 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.45000 | 196.80852 | 4.45000 | 196.69057 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.29000 | 212.16419 | 5.29000 | 212.02269 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 5.45000 | 105.78862 | 5.45000 | 105.71723 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 4.75000 | 4.75000 | 4.75000 | 115.34121 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 4.73000 | 115.70281 | 4.73000 | 115.63134 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 4.26000 | 198.91652 | 4.26000 | 198.80034 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.06000 | 216.79601 | 5.06000 | 216.65543 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS142 On 31/03/2028 Spot Bond | | | 4.39000 | 197.47143 | 4.39000 | 197.35401 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.39000 | 197.47143 | 4.39000 | 197.35401 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/03/2028 Spot Bond | | | 3.79100 | 204.23152 | 3.79100 | 204.11999 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2025 Spot Bond | | | 4.13000 | 149.66846 | 4.13000 | 149.58318 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/01/2022 Spot Bond | | | 2.51000 | 177.10401 | 2.51000 | 177.02562 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 4.74000 | 193.64021 | 4.74000 | 193.51962 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/03/2028 Spot Bond | | | 4.78000 | 193.20780 | 4.78000 | 193.08686 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/01/2025 Spot Bond | | | 4.10000 | 149.79915 | 4.10000 | 149.71416 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 4.25500 | 198.97233 | 4.25500 | 198.85621 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 31/03/2028 Spot Bond | | | 4.79000 | 4.79000 | 4.79000 | 192.97884 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 01/08/2022 Spot Bond | | | | | 0.00000 | 6.32466 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.07597 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS17: On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.18722 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS17: 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 | |
| FRS18: On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.18019 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.01943 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 16/11/2023 Spot Bond | | | | | 0.00000 | 208.51115 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 23/01/2024 Spot Bond | | | | | 0.00000 | 151.21762 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 23/01/2024 Spot Bond | | | | | 0.00000 | 197.62302 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS19: On 19/06/2026 Spot Bond | | | | | 0.00000 | 45.39770 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS19: On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.74706 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS19: On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.86153 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS20: On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.74881 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS20: On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.56108 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 14/10/2025 Spot Bond | | | | | 0.00000 | 101.19877 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.61329 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS209 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 | |
| FRS217 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 | |
| FRS218 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.15555 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS220 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 | |
| FRS221 On 06/07/2022 Spot Bond | | | | | 0.00000 | 102.44368 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.16337 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS226 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 | |
| FRS227 On 31/07/2022 Spot Bond | | | | | 0.00000 | 101.66028 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS228 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 | |
| FRS230 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.73466 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS232 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 | |
| FRS233 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 | |
| FRS234 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 | |
| FRS235 On 31/03/2032 Spot Bond | | | | | 0.00000 | 104.40219 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS237 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 | |
| FRS238 On 13/10/2023 Spot Bond | | | | | 0.00000 | 112.22077 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS240 On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.83010 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 04/12/2022 Spot Bond | | | | | 0.00000 | 100.82992 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 12/12/2025 Spot Bond | | | | | 0.00000 | 75.05910 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 09/12/2023 Spot Bond | | | | | 0.00000 | 100.56629 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 29/12/2025 Spot Bond | | | | | 0.00000 | 116.01759 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 19/01/2024 Spot Bond | | | | | 0.00000 | 101.82363 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS24 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 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 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 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.77595 | | | | 0.00 | 0 | |
| Total FRS251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS251 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.77767 | | | | 0.00 | 0 | |
| Total FRS252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS252 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 22/02/2024 Spot Bond | | | | | 0.00000 | 102.98973 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.77251 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS254 | | | | | | | | | | 0.00 | 0 | |
| FRS254 On 02/03/2024 Spot Bond | | | | | 0.00000 | 100.42168 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS255 On 04/03/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS256 | | | | | | | | | | 0.00 | 0 | |
| FRS256 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS257 On 23/01/2024 Spot Bond | | | | | 0.00000 | 119.86762 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS258 On 24/03/2022 Spot Bond | | | | | 0.00000 | 100.22499 | | | | 0.00 | 0 | |
| Total FRS259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS259 | | | | | | | | | | 0.00 | 0 | |
| FRS259 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.04105 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS260 On 28/02/2031 Spot Bond | | | | | 0.00000 | 100.62432 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS261 On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS262 | | | | | | | | | | 0.00 | 0 | |
| FRS262 On 13/05/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS263 | | | | | | | | | | 0.00 | 0 | |
| FRS263 On 19/05/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS264 | | | | | | | | | | 0.00 | 0 | |
| FRS264 On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS267 On 22/06/2026 Spot Bond | | | | | 0.00000 | 120.21882 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS268 On 31/03/2031 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |
| FRS269 On 26/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS269 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS269 | | | | | | | | | | 0.00 | 0 | |
| FRS270 On 05/07/2022 Spot Bond | | | | | 0.00000 | 117.50140 | | | | 0.00 | 0 | |
| Total FRS270 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS270 | | | | | | | | | | 0.00 | 0 | |
| FRS271 On 14/07/2022 Spot Bond | | | | | 0.00000 | 102.67887 | | | | 0.00 | 0 | |
| Total FRS271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS271 | | | | | | | | | | 0.00 | 0 | |
| FRS272 On 21/07/2022 Spot Bond | | | | | 0.00000 | 112.28208 | | | | 0.00 | 0 | |
| Total FRS272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS272 | | | | | | | | | | 0.00 | 0 | |
| FRS273 On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS274 On 18/08/2022 Spot Bond | | | | | 0.00000 | 100.56915 | | | | 0.00 | 0 | |
| Total FRS274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS274 | | | | | | | | | | 0.00 | 0 | |
| FRS276 On 03/03/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS276 | | | | | | | | | | 0.00 | 0 | |
| FRS278 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS279 On 21/09/2024 Spot Bond | | | | | 0.00000 | 100.22443 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS280 On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 102.38096 | | | | 0.00 | 0 | |
| Total FRS280 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS280 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 05/10/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS281 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS281 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 13/01/2022 Spot Bond | | | | | 0.00000 | 100.89811 | | | | 0.00 | 0 | |
| Total FRS283 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS283 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 28/02/2031 Spot Bond | | | 9.37000 | 9.37000 | 9.37000 | 104.02954 | | | | 0.00 | 0 | |
| Total FRS284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS284 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 28/02/2031 Spot Bond | | | 9.37000 | 9.37000 | 9.37000 | 104.02954 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 25/10/2026 Spot Bond | | | | | 0.00000 | 101.01113 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 14/02/2022 Spot Bond | | | | | 0.00000 | 103.27095 | | | | 0.00 | 0 | |
| Total FRS287 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS287 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 13/11/2023 Spot Bond | | | | | 0.00000 | 101.00180 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 31/01/2030 Spot Bond | | | 10.70400 | 10.70400 | 10.70400 | 97.00378 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 03/03/2022 Spot Bond | | | | | 0.00000 | 100.37336 | | | | 0.00 | 0 | |
| Total FRS290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS290 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 12/02/2024 Spot Bond | | | | | 0.00000 | 97.92917 | | | | 0.00 | 0 | |
| Total FRS291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS291 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 2.26000 | 2.26000 | 2.26000 | 316.97871 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.00000 | 318.62516 | 2.00000 | 318.49747 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.00000 | 2.00000 | 2.00000 | 318.49747 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.75000 | 177.20712 | 1.75000 | 177.13972 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.75000 | 177.20712 | 1.75000 | 177.13972 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.84743 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.45000 | 111.39200 | 4.45000 | 111.32567 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.07000 | 75.00750 | 4.07000 | 117.24084 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 3.25000 | 3.25000 | 3.25000 | 153.48266 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.53000 | 3.53000 | 3.53000 | 152.22890 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.06000 | 3.06000 | 3.06000 | 312.36400 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 5.72000 | 5.72000 | 5.72000 | 104.85289 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRX24 On 10/12/2024 Spot Bond | | | 6.79500 | 111.06102 | 6.79500 | 110.99987 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 7.07500 | 112.55161 | 7.07500 | 112.48784 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.53500 | 110.14592 | 7.53500 | 110.07879 | | | | 0.00 | 0 | |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | |
| FRX27 On 07/03/2027 Spot Bond | | | 7.65500 | 113.96470 | 7.65500 | 113.89378 | | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 8.16500 | 114.19857 | 8.16500 | 114.12409 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.55500 | 110.98718 | 8.55500 | 110.91142 | | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 8.81000 | 107.73327 | 8.81000 | 107.65758 | | | | 0.00 | 0 | |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 9.05500 | 112.36195 | 9.05500 | 112.27998 | | | | 0.00 | 0 | |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 10.43500 | 80.60645 | 10.43500 | 80.53891 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.46757 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.78281 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.56471 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.53815 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.55619 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.56149 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2022 Spot Bond | | | | | 0.00000 | 100.91868 | | | | 0.00 | 0 | |
| Total FST3A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A1 | | | | | | | | | | 0.00 | 0 | |
| FST3A2 On 20/10/2024 Spot Bond | | | | | 0.00000 | 100.96827 | | | | 0.00 | 0 | |
| Total FST3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A2 | | | | | | | | | | 0.00 | 0 | |
| FST3A3 On 20/10/2026 Spot Bond | | | | | 0.00000 | 101.03305 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A4 On 20/10/2026 Spot Bond | | | | | 0.00000 | 101.06542 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.64566 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 100.44579 | | | | 0.00 | 0 | 20,000,000.00 |
| Total GBL06 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000.00 |
| Total For GBL06 | | | | | | | | | | 0.00 | 0 | 20,000,000.00 |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.71027 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.57899 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.53240 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.53605 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.74190 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.09000 | 111.73777 | 4.09000 | 111.67404 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.35470 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 6.27900 | 108.59976 | 6.27900 | 108.54444 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.44802 | | | | 0.00 | 0 | |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 100.58035 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 6.75500 | 108.66210 | 6.75500 | 108.60261 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.06456 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.92671 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.30995 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.82304 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.35760 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.68283 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.02808 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 98.92482 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.46863 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.77071 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 98.67630 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 98.81320 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 99.94350 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.84405 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.88878 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.14876 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.59013 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 100.96184 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 100.99987 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 101.26651 | | | | 0.00 | 0 | |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.99493 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.19617 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 101.45514 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T2 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.64212 | | | | 0.00 | 0 | |
| Total H12T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T2 | | | | | | | | | | 0.00 | 0 | |
| H12T3 On 19/03/2025 Spot Bond | | | | | 0.00000 | 100.16759 | | | | 0.00 | 0 | |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T3 | | | | | | | | | | 0.00 | 0 | |
| H12T4 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.00656 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total H12T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T4 | | | | | | | | | | 0.00 | 0 | |
| HC5T5 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.44135 | | | | 0.00 | 0 | |
| Total HC5T5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T5 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 99.49597 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 98.66143 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.13478 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.45585 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.35184 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.00007 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.60000 | 315.14845 | 2.60000 | 315.00675 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.95000 | 2.95000 | 2.95000 | 320.01217 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|----------------------|
| HWAY3 On 28/08/2030 Spot Bond | | | 10.16000 | 104.73967 | 10.16000 | 104.65509 | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.57000 | 80.67548 | 4.57000 | 106.89934 | | | 0.00 | 0 | 10,000,000,00 |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.06500 | 91.73556 | 11.06500 | 91.65506 | | | 0.00 | 0 | 3,730,000,00 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 3,730,000,00 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 3,730,000,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 13.04815 | 100.00000 | 12.96218 | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.16500 | 90.67715 | 11.16500 | 90.59688 | | | 0.00 | 0 | 5,190,000,00 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 5,190,000,00 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 5,190,000,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 13.04627 | 100.00000 | 12.96031 | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 101.20175 | | | 0.00 | 0 | 15,000,000,00 |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000,00 |
| Total For HWF11 | | | | | | | | | 0.00 | 0 | 15,000,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.00659 | | | 0.00 | 0 | |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWF12 | | | | | | | | | 0.00 | 0 | |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.47302 | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.66500 | 156.21273 | 2.68000 | 156.07318 | | 74,304,409,634,000.00 | 27,881,579,600 | 461,134,067,70 | |
| Total I2025 SPOT | | | | | | | | 74,304,409,634,000.00 | 27,881,579,600 | 461,134,067,70 | |
| Total For I2025 | | | | | | | | 74,304,409,634,000.00 | 27,881,579,600 | 461,134,067,70 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.62000 | 113.01565 | 3.62000 | 112.95548 | | 3,620,000,000,000.00 | 1,000,000,000 | 284,372,657,80 | |
| Total I2029 SPOT | | | | | | | | 3,620,000,000,000.00 | 1,000,000,000 | 284,372,657,80 | |
| Total For I2029 | | | | | | | | 3,620,000,000,000.00 | 1,000,000,000 | 284,372,657,80 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.74000 | 112.79352 | 3.74000 | 112.73218 | | 116,119,467,640,000.00 | 31,047,986,000 | 302,072,648,00 | |
| Total I2033 SPOT | | | | | | | | 116,119,467,640,000.00 | 31,047,986,000 | 302,072,648,00 | |

| 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 I2033 | | | | | | | | | 16,119,467,640,000.00 | 31,047,986,000 | 302,072,648,000 |
| I2038 On 31/01/2038 Spot Bond | | | 3.85000 | 129.37680 | 3.85000 | 129.30596 | | | 78,540,000,000,000.00 | 20,400,000,000 | 314,101,241,800 |
| Total I2038 SPOT | | | | | | | | | 78,540,000,000,000.00 | 20,400,000,000 | 314,101,241,800 |
| Total For I2038 | | | | | | | | | 78,540,000,000,000.00 | 20,400,000,000 | 314,101,241,800 |
| I2046 On 31/03/2046 Spot Bond | | | 3.87000 | 117.95393 | 3.87000 | 117.88876 | | | 5,673,420,000,000.00 | 1,466,000,000 | 297,875,626,300 |
| Total I2046 SPOT | | | | | | | | | 5,673,420,000,000.00 | 1,466,000,000 | 297,875,626,300 |
| Total For I2046 | | | | | | | | | 5,673,420,000,000.00 | 1,466,000,000 | 297,875,626,300 |
| I2050 On 31/12/2050 Spot Bond | | | 3.89000 | 119.90941 | 3.89000 | 119.84274 | | | 8,492,648,000,000.00 | 2,183,200,000 | 267,749,480,300 |
| Total I2050 SPOT | | | | | | | | | 8,492,648,000,000.00 | 2,183,200,000 | 267,749,480,300 |
| Total For I2050 | | | | | | | | | 8,492,648,000,000.00 | 2,183,200,000 | 267,749,480,300 |
| IBL101 On 24/05/2022 Spot Bond | | | 6.11500 | 6.11500 | 6.11500 | 102.07495 | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.81407 | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.72000 | 314.45903 | 2.72000 | 314.31455 | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.60389 | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.08794 | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.69417 | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.82466 | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 101.12811 | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.48635 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 101.03386 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.71547 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.43410 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.13625 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.60352 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 102.19986 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.78122 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.73016 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.54293 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.63234 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.17496 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 99.95422 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.47084 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.49038 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 100.29636 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.56968 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL155 On 19/01/2022 Spot Bond | | | | | 0.00000 | 100.88794 | | | | 0.00 | 0 | |
| Total IBL155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL155 | | | | | | | | | | 0.00 | 0 | |
| IBL156 On 21/01/2022 Spot Bond | | | | | 0.00000 | 100.86023 | | | | 0.00 | 0 | |
| Total IBL156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL156 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.88925 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 100.73386 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.84019 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.78331 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.15193 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 101.08369 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 100.55654 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 100.57712 | | | | 0.00 | 0 | |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL168 | | | | | | | | | | 0.00 | 0 | |
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.96999 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 101.00485 | | | | 0.00 | 0 | |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 100.50256 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 100.51973 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.29280 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 100.30277 | | | | 0.00 | 0 | |
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 99.86409 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL193 On 20/10/2022 Spot Bond | | | | | 0.00000 | 101.11911 | | | | 0.00 | 0 | |
| Total IBL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL193 | | | | | | | | | | 0.00 | 0 | |
| IBL196 On 08/11/2022 Spot Bond | | | | | 0.00000 | 100.91976 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL196 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.78165 | | | | 0.00 | 0 | |
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 100.75045 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 100.40519 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 100.41897 | | | | 0.00 | 0 | |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | |
| IBL202 On 02/12/2022 Spot Bond | | | | | 0.00000 | 100.55886 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 100.37616 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 100.35849 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL205 On 09/12/2022 Spot Bond | | | | | 0.00000 | 100.29945 | | | | 0.00 | 0 | |
| Total IBL205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL205 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 100.34080 | | | | 0.00 | 0 | |
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 1.83000 | 1.83000 | 1.83000 | 177.12770 | | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 6.82000 | 110.53930 | 6.82000 | 110.47888 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL67 On 31/01/2022 Spot Bond | | | 2.10000 | 177.15962 | 2.10000 | 177.08715 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 5.19000 | 105.24207 | 5.19000 | 105.19739 | | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.11420 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.68000 | 103.21989 | 8.68000 | 103.14723 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.07000 | 108.26309 | 10.07000 | 108.42710 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.27500 | 106.76124 | 9.27500 | 106.68150 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.28057 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.78804 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 99.37741 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.77105 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.25933 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.06706 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.16076 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 98.90217 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 96.86807 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.24845 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 8.00500 | 102.40249 | 8.00500 | 102.33627 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 60.01181 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 104.15977 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.06703 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 104.87420 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 97.42079 | | | | 0.00 | 0 | |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 102.57159 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 101.42862 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 100.54473 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 100.14983 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.14258 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.14028 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.40338 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.81565 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 101.12800 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.75585 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.76978 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 99.97207 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 98.58531 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 99.95578 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.28127 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFC36 On 10/02/2022 Spot Bond | | | | | 0.00000 | 100.58797 | | | | 0.00 | 0 | |
| Total IPFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC36 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.21269 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 101.16159 | 2.75000 | 101.13878 | | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.15000 | 189.26013 | 5.15000 | 189.13605 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 100.65216 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.25000 | 3.25000 | 3.25000 | 176.91468 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.25719 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 2.85900 | 177.05670 | 2.85900 | 176.97328 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 101.44089 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 103.34011 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.05000 | 190.31786 | 5.05000 | 190.19461 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.78958 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC134 On 27/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.52352 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.83547 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For IVC145 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 100.81339 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 100.52341 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.51873 | | | | 0.00 | 0 | |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.36885 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.23010 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.39633 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.10001 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 99.83986 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.67409 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.23261 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/03/2022 Spot Bond | | | | | 0.00000 | 100.07868 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 100.25985 | 7.40000 | 100.19983 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2022 Spot Bond | | | | | 0.00000 | 100.99357 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC189 On 17/02/2022 Spot Bond | | | | | 0.00000 | 100.67229 | | | | 0.00 | 0 | |
| Total IVC189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC189 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 101.09128 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2022 Spot Bond | | | 7.23000 | 103.05657 | 7.23000 | 102.99693 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC196 On 29/12/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC196 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 100.83380 | | | | 0.00 | 0 | |
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC199 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.50750 | | | | 0.00 | 0 | |
| Total IVC199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC199 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2022 Spot Bond | | | 7.45000 | 102.55793 | 7.45000 | 102.49578 | | | | 0.00 | 0 | |
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 100.40076 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2022 Spot Bond | | | 3.91012 | 104.68074 | 3.91012 | 104.73844 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC203 On 14/10/2022 Spot Bond | | | | | 0.00000 | 101.00334 | | | | 0.00 | 0 | |
| Total IVC203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC203 | | | | | | | | | | 0.00 | 0 | |
| IVC204 On 18/11/2022 Spot Bond | | | | | 0.00000 | 100.57711 | | | | 0.00 | 0 | |
| Total IVC204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC205 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.43654 | | | | 0.00 | 0 | |
| Total IVC205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC205 | | | | | | | | | | 0.00 | 0 | |
| IVC206 On 29/11/2022 Spot Bond | | | 6.71000 | 6.71000 | 6.71000 | 100.00110 | | | | 0.00 | 0 | |
| Total IVC206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC206 | | | | | | | | | | 0.00 | 0 | |
| IVC207 On 17/02/2022 Spot Bond | | | | | 0.00000 | 100.45548 | | | | 0.00 | 0 | |
| Total IVC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC207 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.37093 | | | | 0.00 | 0 | |
| Total IVC208 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For IVC208 | | | | | | | | | | 0.00 | 0 | |
| IVC209 On 20/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,000,000,00 |
| Total IVC209 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| Total For IVC209 | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| IVZ071 On 06/01/2022 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 99.89655 | | | | 0.00 | 0 | |
| Total IVZ071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ071 | | | | | | | | | | 0.00 | 0 | |
| IVZ072 On 13/01/2022 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 99.81623 | | | | 0.00 | 0 | |
| Total IVZ072 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ072 | | | | | | | | | | 0.00 | 0 | |
| IVZ073 On 27/01/2022 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 99.65190 | | | | 0.00 | 0 | |
| Total IVZ073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ073 | | | | | | | | | | 0.00 | 0 | |
| IVZ074 On 03/02/2022 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 99.57103 | | | | 0.00 | 0 | |
| Total IVZ074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ074 | | | | | | | | | | 0.00 | 0 | |
| IVZ077 On 24/02/2022 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.31351 | | | | 0.00 | 0 | |
| Total IVZ077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ077 | | | | | | | | | | 0.00 | 0 | |
| IVZ078 On 03/03/2022 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.23130 | | | | 0.00 | 0 | |
| Total IVZ078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ078 | | | | | | | | | | 0.00 | 0 | |
| IVZ079 On 10/03/2022 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.14922 | | | | 0.00 | 0 | |
| Total IVZ079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ079 | | | | | | | | | | 0.00 | 0 | |
| IVZ080 On 17/03/2022 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 99.06727 | | | | 0.00 | 0 | |
| Total IVZ080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ080 | | | | | | | | | | 0.00 | 0 | |
| JIBAR On 15/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.21661 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.02164 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.64451 | | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP013 On 19/07/2024 Spot Bond | | | | | 0.00000 | 101.05477 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 01/11/2024 Spot Bond | | | | | 0.00000 | 100.33577 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 29/04/2022 Spot Bond | | | | | 0.00000 | 101.10564 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP016 On 19/10/2023 Spot Bond | | | | | 0.00000 | 101.15451 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 14/04/2024 Spot Bond | | | | | 0.00000 | 101.31870 | | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP018 On 28/07/2024 Spot Bond | | | | | 0.00000 | 100.96419 | | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | | 0.00 | 0 | |
| KAP019 On 15/12/2025 Spot Bond | | | | | 0.00000 | 100.25769 | | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | | 0.00 | 0 | |
| KAP020 On 15/09/2026 Spot Bond | | | | | 0.00000 | 100.25854 | | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | | 0.00 | 0 | |
| KAP021 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.73578 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.75500 | 123.64524 | 8.75500 | 123.55747 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| LGL06 On 04/10/2022 Spot Bond | | | 6.61000 | 105.11467 | 6.61000 | 105.05835 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.91957 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.12431 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.61480 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.65368 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 101.35887 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.20114 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.31374 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.59330 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.60920 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.47122 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.21707 | | | | 0.00 | 0 | |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.54358 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 28/05/2022 Spot Bond | | | | | 0.00000 | 100.40401 | | | | 0.00 | 0 | |
| Total MBF069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF069 | | | | | | | | | | 0.00 | 0 | |
| MBF07: On 28/05/2024 Spot Bond | | | | | 0.00000 | 100.75024 | | | | 0.00 | 0 | |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF070 | | | | | | | | | | 0.00 | 0 | |
| MBF07: On 17/09/2024 Spot Bond | | | | | 0.00000 | 100.19168 | | | | 0.00 | 0 | |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.24207 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.54152 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.86116 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.40449 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.57953 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.48786 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.00866 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.00948 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.73852 | | | | 0.00 | 0 | |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.48495 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.00812 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 8.00500 | 8.00500 | 8.00500 | 114.48269 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 6.12900 | 107.02059 | 6.12900 | 106.96794 | | | | 0.00 | 0 | 1,050,000,00 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 102.27244 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.26289 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 101.21298 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 8.65500 | 103.10815 | 8.65500 | 103.03617 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 101.33658 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 8.90500 | 96.82223 | 8.90500 | 97.52685 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.85580 | | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.81786 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.87801 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.12502 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 101.07233 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.75147 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.74059 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.36802 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 100.92047 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 98.83990 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.37091 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.30891 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 101.95103 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 101.05092 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.60000 | 102.42657 | 8.60000 | 102.35629 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 101.13673 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 100.46354 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.99742 | | | | 0.00 | 0 | |
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN26 | | | | | | | | | | 0.00 | 0 | |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 101.03113 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 100.24119 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 100.46974 | | | | 0.00 | 0 | |
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 100.88595 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.02503 | | | | 0.00 | 0 | |
| Total MTNC24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC24 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.61949 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.66187 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.66179 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.60945 | | | | 0.00 | 0 | |
| Total MWAR07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR07 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.67452 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.18240 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.23287 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 103.32420 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.15945 | | | | 0.00 | 0 | 803,286,20 |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | 803,286,20 |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | 803,286,20 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.20311 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.24013 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.27409 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NAM01 On 19/11/2022 Spot Bond | | | 6.47500 | 102.51075 | 6.47500 | 102.45662 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.70000 | 109.18177 | 6.70000 | 109.12313 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.53500 | 107.96083 | 9.53500 | 107.87889 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.93537 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.96102 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.87223 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.90587 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.89783 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 100.86183 | | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 100.30720 | | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 6.26500 | 109.87126 | 6.26500 | 109.81511 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 5.56500 | 103.77792 | 5.56500 | 103.73075 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16, On 12/02/2025 Spot Bond | | | 7.17200 | 109.90057 | 7.17200 | 109.83745 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17, On 22/04/2026 Spot Bond | | | 8.15500 | 108.37310 | 8.15500 | 108.30173 | | | | 0.00 | 0 | |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | |
| NBK19, On 01/06/2022 Spot Bond | | | 6.09500 | 102.27529 | 6.09500 | 102.22533 | | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | |
| NBK20, On 01/06/2026 Spot Bond | | | 7.25000 | 112.48601 | 7.25000 | 112.42000 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK21, On 21/07/2027 Spot Bond | | | 8.48000 | 114.14714 | 8.48000 | 114.06989 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22, On 19/11/2022 Spot Bond | | | 5.45000 | 105.13822 | 5.45000 | 105.09137 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23, On 19/11/2025 Spot Bond | | | 7.20300 | 112.90585 | 7.20300 | 112.83966 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24, On 19/11/2027 Spot Bond | | | 8.18000 | 113.99109 | 8.18000 | 113.91538 | | | | 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 | 100.70486 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25, On 17/02/2023 Spot Bond | | | 5.77000 | 5.77000 | 5.77000 | 109.20299 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I, On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.79411 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26, On 10/05/2023 Spot Bond | | | 100.00000 | 41.92161 | 100.00000 | 41.64083 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.59610 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27I On 10/05/2026 Spot Bond | | | 7.85500 | 113.58829 | 7.85500 | 113.51579 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28I On 02/08/2023 Spot Bond | | | 5.82000 | 110.42357 | 5.82000 | 110.37193 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29I On 31/07/2026 Spot Bond | | | 7.68000 | 115.14851 | 7.68000 | 115.07779 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30I On 20/02/2024 Spot Bond | | | 6.35000 | 109.91520 | 6.35000 | 109.85920 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31I On 09/11/2023 Spot Bond | | | 5.77000 | 107.71065 | 5.77000 | 107.65988 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.76023 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.18546 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 104.63518 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 10.33000 | 10.33000 | 10.33000 | 75.75393 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.73198 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.78829 | | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.08529 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.19764 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.62291 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.99783 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.31856 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.60542 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.56679 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.16064 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.10781 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.24895 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.83815 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| Total For NBKB55 | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.79204 | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.93628 | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.26906 | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.68554 | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.88873 | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.64637 | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.96559 | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB62 | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 101.09209 | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.17943 | | | 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 | | | 9.50000 | 105.32619 | 9.50000 | 105.24521 | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.17795 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.53500 | 104.87626 | 9.53500 | 104.79533 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.17943 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.18169 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.18465 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 100.27624 | | | | 0.00 | 0 | |
| Total NDAL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 100.27624 | | | | 0.00 | 0 | |
| Total NDAL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL03 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.64470 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 100.84074 | | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.79362 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.01704 | | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.87939 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.52506 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 102.49921 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.66761 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 101.31534 | | | | 0.00 | 0 | |
| Total NGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL09 | | | | | | | | | | 0.00 | 0 | |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.11149 | | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | | 0.00 | 0 | |
| NGLT1/ On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.66022 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1/ On 20/10/2023 Spot Bond | | | | | 0.00000 | 104.62707 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 25/03/2024 Spot Bond | | | | | 0.00000 | 103.01865 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 15/01/2025 Spot Bond | | | | | 0.00000 | 105.75216 | | | | 0.00 | 0 | 450,000,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| NGT10: On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.86812 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 05/08/2025 Spot Bond | | | | | 0.00000 | 104.04415 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 19/11/2025 Spot Bond | | | | | 0.00000 | 104.38243 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT107 On 08/09/2026 Spot Bond | | | | | 0.00000 | 104.61039 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NGT108 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.19546 | | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | | 0.00 | 0 | |
| NGT109 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.14711 | | | | 0.00 | 0 | |
| Total NGT110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | | 0.00 | 0 | |
| NGT110 On 16/06/2026 Spot Bond | | | | | 0.00000 | 100.30968 | | | | 0.00 | 0 | |
| Total NGT1G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT1G | | | | | | | | | | 0.00 | 0 | |
| NHM007 On 16/04/2022 Spot Bond | | | | | 0.00000 | 102.16135 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM007 On 26/04/2022 Spot Bond | | | | | 0.00000 | 102.05877 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM009 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.70568 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM011 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.39179 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM012 On 13/12/2024 Spot Bond | | | | | 0.00000 | 100.35659 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM015 On 11/05/2025 Spot Bond | | | | | 0.00000 | 102.36276 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM016 On 25/05/2023 Spot Bond | | | | | 0.00000 | 103.31617 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 101.09996 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 104.23954 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 100.77757 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 4.75000 | 4.75000 | 4.75000 | 223.09263 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.76000 | 3.76000 | 3.76000 | 204.47729 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.43500 | 3.43500 | 3.43500 | 152.65291 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.91500 | 3.91500 | 3.91500 | 110.77301 | | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 4.60000 | 4.60000 | 4.60000 | 117.53867 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 152.18435 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 202.74434 | 3.45000 | 202.63920 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 3.34000 | 3.34000 | 3.34000 | 153.07832 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| Total For NILB13 | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 3.40500 | 3.40500 | 3.40500 | 208.62055 | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 3.55000 | 207.02578 | 3.55000 | 206.91676 | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 4.71500 | 115.92097 | 4.71500 | 115.84951 | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 101.31350 | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.40830 | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 99.57909 | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 136.53438 | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 101.40194 | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.52734 | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 100.94924 | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.60455 | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.62220 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.85438 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 128.58103 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 100.05516 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.63002 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 100.33355 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 156.05815 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.82447 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 155.83240 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 155.62222 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.28721 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 133.03367 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 99.98701 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 94.32567 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 97.84552 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.30186 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 100.55010 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.88998 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 99.64429 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 99.24074 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN100 On 18/08/2022 Spot Bond | | | | | 0.00000 | 100.57379 | | | | 0.00 | 0 | |
| Total NN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN100 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.18703 | | | | 0.00 | 0 | |
| Total NN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN104 | | | | | | | | | | 0.00 | 0 | |
| NN105 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.31293 | | | | 0.00 | 0 | |
| Total NN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN105 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.27386 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.18703 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |
| NN114 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.18462 | | | | 0.00 | 0 | |
| Total NN114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN114 | | | | | | | | | | 0.00 | 0 | |
| NN115 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.57242 | | | | 0.00 | 0 | |
| Total NN115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN115 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 101.41929 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 101.56471 | | | | 0.00 | 0 | |
| Total NN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN120 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 12/06/2025 Spot Bond | | | | | 0.00000 | 104.17684 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 135.78000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 130.01000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 15/07/2025 Spot Bond | | | | | 0.00000 | 138.09000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 07/07/2025 Spot Bond | | | | | 0.00000 | 136.41000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 21/09/2023 Spot Bond | | | | | 0.00000 | 133.46227 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 120.20152 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 17/02/2026 Spot Bond | | | | | 0.00000 | 92.85555 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 19/04/2022 Spot Bond | | | | | 0.00000 | 118.64214 | | | | 0.00 | 0 | |
| Total NNF029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF029 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 120.20152 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF03: On 29/12/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF039 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 133.63859 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 20/07/2026 Spot Bond | | | | | 0.00000 | 94.92161 | | | | 0.00 | 0 | |
| Total NNF042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF042 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 04/08/2026 Spot Bond | | | | | 0.00000 | 105.79349 | | | | 0.00 | 0 | |
| Total NNF046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF046 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 05/05/2022 Spot Bond | | | | | 0.00000 | 100.69419 | | | | 0.00 | 0 | |
| Total NNF048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF048 | | | | | | | | | | 0.00 | 0 | |
| NNF05: On 22/02/2022 Spot Bond | | | | | 0.00000 | 95.61615 | | | | 0.00 | 0 | |
| Total NNF052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF052 | | | | | | | | | | 0.00 | 0 | |
| NNF05: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.13906 | | | | 0.00 | 0 | |
| Total NNF057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF057 | | | | | | | | | | 0.00 | 0 | |
| NNF05: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.12636 | | | | 0.00 | 0 | |
| Total NNF058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF058 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF05(On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.12636 | | | | 0.00 | 0 | |
| Total NNF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF059 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 103.89571 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.04288 | | | | 0.00 | 0 | |
| Total NNF060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF060 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 29/12/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF061 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 29/12/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF062 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 04/01/2022 Spot Bond | | | | | 0.00000 | 105.29378 | | | | 0.00 | 0 | |
| Total NNF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF063 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 13/01/2022 Spot Bond | | | | | 0.00000 | 101.07418 | | | | 0.00 | 0 | |
| Total NNF064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF064 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 13/01/2022 Spot Bond | | | | | 0.00000 | 101.07418 | | | | 0.00 | 0 | |
| Total NNF065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF065 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 31/10/2022 Spot Bond | | | | | 0.00000 | 100.96485 | | | | 0.00 | 0 | |
| Total NNF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF066 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.66090 | | | | 0.00 | 0 | |
| Total NNF067 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF067 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 17/02/2022 Spot Bond | | | | | 0.00000 | 100.58502 | | | | 0.00 | 0 | |
| Total NNF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF068 | | | | | | | | | | 0.00 | 0 | |
| NNF06(On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.57526 | | | | 0.00 | 0 | |
| Total NNF069 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF069 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 22/02/2022 Spot Bond | | | | | 0.00000 | 100.54493 | | | | 0.00 | 0 | |
| Total NNF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF070 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 22/02/2022 Spot Bond | | | | | 0.00000 | 100.54493 | | | | 0.00 | 0 | |
| Total NNF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF071 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 23/02/2022 Spot Bond | | | | | 0.00000 | 100.53096 | | | | 0.00 | 0 | |
| Total NNF072 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF072 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 22/02/2022 Spot Bond | | | | | 0.00000 | 100.54493 | | | | 0.00 | 0 | |
| Total NNF073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF073 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.49336 | | | | 0.00 | 0 | |
| Total NNF074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF074 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.45158 | | | | 0.00 | 0 | |
| Total NNF075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF075 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.45158 | | | | 0.00 | 0 | |
| Total NNF076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF076 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1: On 22/05/2052 Spot Bond | | | | | 0.00000 | 130.70804 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2052 Spot Bond | | | | | 0.00000 | 85.45154 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.61317 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.61431 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2053 Spot Bond | | | | | 0.00000 | 100.56240 | | | | 0.00 | 0 | |

| Contract 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 | 100.46232 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.00925 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.65672 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.63013 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.50977 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.07079 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.52557 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 6.77000 | 106.45959 | 6.77000 | 106.40086 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 2.93000 | 200.36912 | 2.93000 | 200.27366 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 10.05500 | 111.86509 | 10.05500 | 111.77467 | | | | 0.00 | 0 | 420,000,00 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 13.53818 | 100.00000 | 13.44800 | | | | 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 | 100.23426 | | | | 0.00 | 0 | |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.97339 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.65064 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.26232 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.26566 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.15486 | | | | 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 | 100.33274 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 100.45768 | | | | 0.00 | 0 | 19,000,000.00 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 0 | 19,000,000.00 |
| Total For NTC32 | | | | | | | | | | 0.00 | 0 | 19,000,000.00 |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 100.17205 | | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.43298 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 6.06000 | 103.86665 | 6.06000 | 103.81557 | | | | 0.00 | 0 | |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For OML06 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 7.24500 | 113.63438 | 7.24500 | 113.56738 | | | | 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 | | | 6.28500 | 106.40626 | 6.28500 | 106.35171 | | | | 0.00 | 0 | |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | |
| OML10 On 14/09/2025 Spot Bond | | | 8.21000 | 113.28543 | 8.21000 | 113.20993 | | | | 0.00 | 0 | 670,000,00 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 100.20572 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 102.05046 | | | | 0.00 | 0 | |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.12087 | | | | 0.00 | 0 | |
| Total OML13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML13 | | | | | | | | | | 0.00 | 0 | |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.59193 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 100.59066 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 101.52602 | | | | 0.00 | 0 | |
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 101.18602 | | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.50774 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM56 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.51642 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Inter |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------------|------------------------|--------------------------|
| Total PMM56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM56 | | | | | | | | | | 0.00 | 0 | |
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 99.84522 | | | | 0.00 | 0 | |
| Total PMM57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM57 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.60918 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.68334 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.69393 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.70451 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.83000 | 111.17856 | 7.75500 | 111.43308 | | | | 288,697,725,583,000.00 | 292,298,560,100 | 176,272,082,800 |
| Total R186 SPOT | | | | | | | | | | 18,697,725,583,000.00 | 292,298,560,100 | 176,272,082,800 |
| Total For R186 | | | | | | | | | | 18,697,725,583,000.00 | 292,298,560,100 | 176,272,082,800 |
| R197 On 07/12/2023 Spot Bond | | | 1.65000 | 320.67618 | 1.65000 | 320.55684 | | | | 29,745,909,600,000.00 | 18,027,824,000 | 81,508,144,100 |
| Total R197 SPOT | | | | | | | | | | 29,745,909,600,000.00 | 18,027,824,000 | 81,508,144,100 |
| Total For R197 | | | | | | | | | | 29,745,909,600,000.00 | 18,027,824,000 | 81,508,144,100 |
| R202 On 07/12/2033 Spot Bond | | | 3.75000 | 245.60043 | 3.75000 | 245.46710 | | | | 21,000,000,000,000.00 | 5,600,000,000 | 224,049,896,700 |
| Total R202 SPOT | | | | | | | | | | 21,000,000,000,000.00 | 5,600,000,000 | 224,049,896,700 |
| Total For R202 | | | | | | | | | | 21,000,000,000,000.00 | 5,600,000,000 | 224,049,896,700 |
| R203 On 28/02/2023 Spot Bond | | | 5.10000 | 105.60107 | 5.10000 | 105.55700 | | | | 771,526,767,840,000.00 | 151,279,758,400 | 392,873,500,000 |
| Total R203 SPOT | | | | | | | | | | 771,526,767,840,000.00 | 151,279,758,400 | 392,873,500,000 |
| Total For R203 | | | | | | | | | | 771,526,767,840,000.00 | 151,279,758,400 | 392,873,500,000 |
| R2030 On 31/01/2030 Spot Bond | | | 9.36500 | 95.76398 | 9.29500 | 96.06504 | | | | 649,724,994,180,500.00 | 1,564,305,925,700 | 1,199,995,775,800 |
| Total R2030 SPOT | | | | | | | | | | 649,724,994,180,500.00 | 564,305,925,700 | 1,199,995,775,800 |
| Total For R2030 | | | | | | | | | | 649,724,994,180,500.00 | 564,305,925,700 | 1,199,995,775,800 |
| R2032 On 31/03/2032 Spot Bond | | | 9.81500 | 92.16140 | 9.74500 | 92.50585 | | | | 113,039,726,038,500.00 | 113,401,907,900 | 1,116,877,615,900 |
| Total R2032 SPOT | | | | | | | | | | 113,039,726,038,500.00 | 113,401,907,900 | 1,116,877,615,900 |
| Total For R2032 | | | | | | | | | | 113,039,726,038,500.00 | 113,401,907,900 | 1,116,877,615,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| R2035 On 28/02/2035 Spot Bond | | | 10.31000 | 92.83117 | 10.24500 | 93.18385 | | | 423,839,136,245,000.00 | 235,095,939,500 | 160,861,866,100 |
| Total R2035 SPOT | | | | | | | | | 23,839,136,245,000.00 | 235,095,939,500 | 160,861,866,100 |
| Total For R2035 | | | | | | | | | 23,839,136,245,000.00 | 235,095,939,500 | 160,861,866,100 |
| R2037 On 31/01/2037 Spot Bond | | | 10.53000 | 88.41438 | 10.46000 | 88.80604 | | | 799,749,525,978,000.00 | 75,949,622,600 | 934,468,056,200 |
| Total R2037 SPOT | | | | | | | | | 19,749,525,978,000.00 | 75,949,622,600 | 934,468,056,200 |
| Total For R2037 | | | | | | | | | 19,749,525,978,000.00 | 75,949,622,600 | 934,468,056,200 |
| R2040 On 31/01/2040 Spot Bond | | | 10.62500 | 90.86010 | 10.55500 | 91.28632 | | | 077,258,105,500,000.00 | 477,859,586,400 | 1,060,864,234,800 |
| Total R2040 SPOT | | | | | | | | | 17,258,105,500,000.00 | 477,859,586,400 | 1,060,864,234,800 |
| Total For R2040 | | | | | | | | | 17,258,105,500,000.00 | 477,859,586,400 | 1,060,864,234,800 |
| R2044 On 31/01/2044 Spot Bond | | | 10.67500 | 87.47710 | 10.60500 | 87.91570 | | | 519,614,478,845,000.00 | 48,675,829,400 | 1,164,785,267,200 |
| Total R2044 SPOT | | | | | | | | | 19,614,478,845,000.00 | 48,675,829,400 | 164,785,267,200 |
| Total For R2044 | | | | | | | | | 19,614,478,845,000.00 | 48,675,829,400 | 164,785,267,200 |
| R2048 On 28/02/2048 Spot Bond | | | 10.63000 | 86.48941 | 10.55500 | 86.98276 | | | 866,734,736,107,000.00 | 928,197,058,900 | 1,066,849,137,500 |
| Total R2048 SPOT | | | | | | | | | 16,734,736,107,000.00 | 928,197,058,900 | 1,066,849,137,500 |
| Total For R2048 | | | | | | | | | 16,734,736,107,000.00 | 928,197,058,900 | 1,066,849,137,500 |
| R209 On 31/03/2036 Spot Bond | | | 10.28500 | 71.78641 | 10.21500 | 72.13253 | | | 851,832,004,320,000.00 | 82,822,752,000 | 527,789,663,300 |
| Total R209 SPOT | | | | | | | | | 11,832,004,320,000.00 | 82,822,752,000 | 527,789,663,300 |
| Total For R209 | | | | | | | | | 11,832,004,320,000.00 | 82,822,752,000 | 527,789,663,300 |
| R210 On 31/03/2028 Spot Bond | | | 3.05000 | 212.96353 | 3.05000 | 212.86000 | | | 3,050,000,000,000.00 | 1,000,000,000 | 167,044,571,000 |
| Total R210 SPOT | | | | | | | | | 3,050,000,000,000.00 | 1,000,000,000 | 167,044,571,000 |
| Total For R210 | | | | | | | | | 3,050,000,000,000.00 | 1,000,000,000 | 167,044,571,000 |
| R212 On 31/01/2022 Spot Bond | | | 1.50000 | 177.24106 | 1.50000 | 177.17729 | | | 025,400,000,000,000.00 | 683,600,000,000 | 460,000,000,000 |
| Total R212 SPOT | | | | | | | | | 25,400,000,000,000.00 | 683,600,000,000 | 460,000,000,000 |
| Total For R212 | | | | | | | | | 25,400,000,000,000.00 | 683,600,000,000 | 460,000,000,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.64000 | 86.58021 | 9.57000 | 86.88937 | | | 096,445,975,724,000.00 | 113,739,209,100 | 756,327,587,000 |
| Total R213 SPOT | | | | | | | | | 16,445,975,724,000.00 | 113,739,209,100 | 756,327,587,000 |
| Total For R213 | | | | | | | | | 16,445,975,724,000.00 | 113,739,209,100 | 756,327,587,000 |
| R214 On 28/02/2041 Spot Bond | | | 10.62500 | 68.74737 | 10.56000 | 69.07621 | | | 740,039,178,250,000.00 | 728,474,275,600 | 702,710,600,100 |
| Total R214 SPOT | | | | | | | | | 10,039,178,250,000.00 | 728,474,275,600 | 702,710,600,100 |
| Total For R214 | | | | | | | | | 10,039,178,250,000.00 | 728,474,275,600 | 702,710,600,100 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.01442 | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.75473 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.38880 | | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.54810 | | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.67081 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.13685 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 11/02/2026 Spot Bond | | | | | 0.00000 | 98.81260 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.20315 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.13652 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.14254 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.02866 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.52992 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.30528 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.59519 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 26/07/2024 Spot Bond | | | | | 0.00000 | 101.02265 | | | | 0.00 | 0 | |
| Total RDFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB27 | | | | | | | | | | 0.00 | 0 | |
| RED13 On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.89017 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/09/2022 Spot Bond | | | | | 0.00000 | 100.22984 | | | | 0.00 | 0 | |
| Total RED145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED145 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 100.39923 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2022 Spot Bond | | | | | 0.00000 | 100.61732 | | | | 0.00 | 0 | |
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 17/11/2023 Spot Bond | | | | | 0.00000 | 101.17660 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 101.57419 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.60935 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/08/2024 Spot Bond | | | | | 0.00000 | 100.19270 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 102.06018 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 102.46244 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.19518 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 100.50185 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.09934 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 101.10495 | | | | 0.00 | 0 | |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 100.78617 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 100.17678 | | | | 0.00 | 0 | |
| Total RES53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES53 | | | | | | | | | | 0.00 | 0 | |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 6.78000 | 105.48962 | 6.78000 | 105.43166 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.82500 | 93.32124 | 11.82500 | 93.23292 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 10.87000 | 99.03583 | 10.87000 | 98.94947 | | | | 0.00 | 0 | |
| Total RW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW31 | | | | | | | | | | 0.00 | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 100.31682 | | | | 0.00 | 0 | |
| Total RWL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL26 | | | | | | | | | | 0.00 | 0 | |
| RWL28 On 30/06/2028 Spot Bond | | | 9.98500 | 98.79003 | 9.98500 | 98.71073 | | | | 0.00 | 0 | |
| Total RWL28 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For RWL28 | | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.26000 | 103.61487 | 5.26000 | 103.57101 | | | | 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 | |
| SBN02 On 02/08/2024 Spot Bond | | | | | 0.00000 | 100.82856 | | | | 0.00 | 0 | |
| Total SBN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN02 | | | | | | | | | | 0.00 | 0 | |
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 100.87192 | | | | 0.00 | 0 | |
| Total SBN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN03 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 7.71500 | 109.85731 | 7.71500 | 109.78842 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.26971 | | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 6.70500 | 110.42325 | 6.70500 | 110.36390 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 7.79000 | 102.37094 | 7.79000 | 102.30613 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 7.92500 | 108.67303 | 7.92500 | 108.60344 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 7.07500 | 110.27183 | 7.07500 | 110.20831 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 7.25000 | 108.87799 | 7.25000 | 108.81480 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.74000 | 109.69022 | 8.74000 | 109.61375 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 5.73000 | 104.92212 | 5.73000 | 104.87300 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 7.36000 | 112.34951 | 7.36000 | 112.28223 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 8.04000 | 114.31725 | 8.04000 | 114.24260 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 5.99500 | 109.02367 | 5.99500 | 108.97119 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.61553 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.93477 | | | | 0.00 | 0 | |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | |
| SBS50 On 31/01/2022 Spot Bond | | | 4.42000 | 104.37360 | 4.42000 | 104.33583 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 6.47500 | 6.47500 | 6.47500 | 110.39186 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.10531 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.77590 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 100.70187 | | | | 0.00 | 0 | |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBS56 On 12/06/2022 Spot Bond | | | 5.04000 | 102.21671 | 5.04000 | 102.17530 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.67962 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.98791 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.42605 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.44982 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.68377 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.94694 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.32266 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.22516 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 99.90071 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.86480 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.45227 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.05000 | 318.33354 | 2.05000 | 318.20466 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.79000 | 4.79000 | 4.79000 | 222.24931 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 100.56514 | | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | | 0.00 | 0 | |
| SBSS0: On 19/08/2026 Spot Bond | | | | | 0.00000 | 100.58399 | | | | 0.00 | 0 | |
| Total SBSS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS02 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.88965 | | | | 0.00 | 0 | |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.37777 | | | | 0.00 | 0 | |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.26578 | | | | 0.00 | 0 | |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 104.09177 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT105 On 31/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT105 | | | | | | | | | | 0.00 | 0 | |
| SBT106 On 31/12/2026 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | |
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT106 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.84059 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.92483 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.47000 | 107.83720 | 6.47000 | 107.78062 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 101.65114 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT205 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.48481 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 106.91689 | | | | 0.00 | 0 | 100,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 102.93205 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SBT209 On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.18170 | | | | 0.00 | 0 | |
| Total SBT209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT209 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 101.28222 | | | | 0.00 | 0 | |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | |
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 100.63030 | | | | 0.00 | 0 | |
| Total SLI5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI5 | | | | | | | | | | 0.00 | 0 | |
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 100.65358 | | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 8.69500 | 101.82460 | 8.69500 | 101.75397 | | | | 0.00 | 0 | |
| Total SLI7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI7 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.67036 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.73027 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.69540 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.68912 | | | | 0.00 | 0 | |
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.73920 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.67667 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.73920 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.72666 | | | | 0.00 | 0 | |
| Total SLRB7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.81424 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.70171 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.76422 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.75793 | | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.86000 | 108.54387 | 6.86000 | 108.48354 | | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.35818 | | | | 0.00 | 0 | |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 100.50289 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.70349 | | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.85858 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.88351 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.54452 | | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.55724 | | | | 0.00 | 0 | |
| Total SPDA15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA15 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.04902 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.27543 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.19738 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.39705 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/10/2022 Spot Bond | | | | | 0.00000 | 101.45606 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG008 On 15/10/2024 Spot Bond | | | | | 0.00000 | 101.31130 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG009 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.57387 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 102.04382 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSA08 On 16/05/2024 Spot Bond | | | | | 0.00000 | 100.00016 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN011 On 31/01/2025 Spot Bond | | | 4.09500 | 4.09500 | 4.09500 | 149.73600 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN017 On 21/12/2026 Spot Bond | | | 7.73000 | 111.61138 | 7.73000 | 111.54163 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN021 On 28/02/2031 Spot Bond | | | 9.06000 | 89.76617 | 9.06000 | 89.70029 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN029 On 07/12/2023 Spot Bond | | | | | 0.00000 | 98.11710 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN040 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.18636 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN041 On 13/10/2023 Spot Bond | | | 6.50000 | 107.62727 | 6.50000 | 107.57054 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN043 On 31/01/2038 Spot Bond | | | 4.75000 | 115.41267 | 4.75000 | 115.34121 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.55207 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.96762 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.35505 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 08/12/2023 Spot Bond | | | 2.68000 | 2.68000 | 2.68000 | 314.54507 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.98665 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.85509 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 05/10/2022 Spot Bond | | | | | 0.00000 | 99.93706 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2025 Spot Bond | | | 3.48000 | 3.48000 | 3.48000 | 152.45188 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2038 Spot Bond | | | 4.75000 | 4.75000 | 4.75000 | 115.34121 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2029 Spot Bond | | | 4.46000 | 4.46000 | 4.46000 | 106.86454 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 4.23000 | 4.23000 | 4.23000 | 199.13582 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.51478 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.50522 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.48167 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.26040 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.25434 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 104.08161 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 103.66459 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.17714 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 101.21450 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.52694 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.30902 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.84621 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN083 On 07/12/2033 Spot Bond | | | 4.62500 | 4.62500 | 4.62500 | 225.75269 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN084 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.09162 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN089 On 31/01/2030 Spot Bond | | | | | 0.00000 | 102.03372 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN093 On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.40552 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN096 On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.54923 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN098 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.39370 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN099 On 31/01/2030 Spot Bond | | | 9.96000 | 92.67592 | 9.96000 | 92.60250 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN100 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.19356 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN102 On 31/03/2028 Spot Bond | | | 4.38000 | 95.65940 | 4.38000 | 197.46486 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN104 On 07/12/2033 Spot Bond | | | 4.80500 | 92.52003 | 4.80500 | 221.93405 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN105 On 04/02/2022 Spot Bond | | | | | 0.00000 | 100.75270 | | | | 0.00 | 0 | |
| Total SSN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN106 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN10: On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.69886 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN111 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN12(On 11/03/2022 Spot Bond | | | | | 0.00000 | 100.25071 | | | | 0.00 | 0 | |
| Total SSN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN120 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.39942 | | | | 0.00 | 0 | |
| Total SSN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN121 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 22/02/2022 Spot Bond | | | | | 0.00000 | 95.76336 | | | | 0.00 | 0 | |
| Total SSN123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN123 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.13450 | | | | 0.00 | 0 | |
| Total SSN131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN131 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 04/01/2022 Spot Bond | | | | | 0.00000 | 105.48602 | | | | 0.00 | 0 | |
| Total SSN132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN132 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 03/01/2022 Spot Bond | | | | | 0.00000 | 105.33766 | | | | 0.00 | 0 | |
| Total SSN133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN133 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.16987 | | | | 0.00 | 0 | |
| Total SSN134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN134 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 18/01/2022 Spot Bond | | | | | 0.00000 | 101.32927 | | | | 0.00 | 0 | |
| Total SSN135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN135 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 19/01/2022 Spot Bond | | | | | 0.00000 | 101.00660 | | | | 0.00 | 0 | |
| Total SSN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN137 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 20/10/2022 Spot Bond | | | | | 0.00000 | 101.10932 | | | | 0.00 | 0 | |
| Total SSN138 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For SSN138 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 27/10/2023 Spot Bond | | | | | 0.00000 | 101.34280 | | | | 0.00 | 0 | |
| Total SSN139 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN139 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 03/11/2023 Spot Bond | | | | | 0.00000 | 101.17628 | | | | 0.00 | 0 | |
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.88280 | | | | 0.00 | 0 | |
| Total SSN141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN141 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.14331 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.56937 | | | | 0.00 | 0 | |
| Total SSN143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN143 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.56348 | | | | 0.00 | 0 | |
| Total SSN144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN144 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.47821 | | | | 0.00 | 0 | |
| Total SSN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN145 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 09/12/2022 Spot Bond | | | | | 0.00000 | 100.36533 | | | | 0.00 | 0 | |
| Total SSN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN146 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 15/02/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN147 | | | | | | | | | | 0.00 | 0 | |
| SST20: On 08/12/2026 Spot Bond | | | | | 0.00000 | 100.38987 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.22500 | 104.77803 | 8.22500 | 104.70844 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.49782 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total T16OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM4 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.54767 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.54555 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.57189 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.56130 | | | | 0.00 | 0 | |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A22 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.21000 | 102.63246 | 7.21000 | 102.57322 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| T17A32 On 21/02/2026 Spot Bond | | | 7.72000 | 101.76338 | 7.72000 | 101.63640 | | | | 0.00 | 0 | |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.32928 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.56879 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.57062 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.86988 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.28974 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.21992 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.77451 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.54312 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.11472 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 101.13277 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 101.64218 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.89192 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 15/10/2025 Spot Bond | | | | | 0.00000 | 101.12892 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 100.00696 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 27/09/2026 Spot Bond | | | | | 0.00000 | 100.00896 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 30/11/2024 Spot Bond | | | | | 0.00000 | 100.40984 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | |
| TFS17C On 30/11/2026 Spot Bond | | | | | 0.00000 | 100.42844 | | | | 0.00 | 0 | |
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TFS170 | | | | | | | | | | 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 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.58729 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 101.06491 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.52923 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.56787 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.54453 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.61665 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.78056 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.81428 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.66646 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.90978 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.64103 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.61046 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.13347 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.86645 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.68363 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.81311 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | 8.49000 | 103.09724 | 8.49000 | 103.02739 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.72671 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.57740 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.55088 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.57422 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | 5.76000 | 102.10504 | 5.76000 | 102.05778 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.59755 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.63571 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.63783 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.63041 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.68127 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.66750 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.85795 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.94772 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.89492 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.61954 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.60366 | | | | 0.00 | 0 | |
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |
| TH17C On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.65763 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.63329 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.85204 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.81299 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17O On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.48357 | | | | 0.00 | 0 | |
| Total TH17O1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O1 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.49782 | | | | 0.00 | 0 | |
| Total TH17O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O2 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.27960 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 6.20000 | 104.81332 | 6.20000 | 104.76030 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 6.85000 | 109.70696 | 6.85000 | 109.64574 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.23555 | | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.20790 | | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 8.22500 | 104.78756 | 8.22500 | 104.71798 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.56789 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.22082 | | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.66202 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.74864 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.75000 | 108.60920 | 6.75000 | 108.54947 | | | | 0.00 | 0 | 1,116,900,00 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 1,116,900,00 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 1,116,900,00 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 32.36289 | 100.00000 | 32.14613 | | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.53500 | 106.47492 | 8.53500 | 106.40240 | | | | 0.00 | 0 | 1,650,000,00 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 1,650,000,00 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 1,650,000,00 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 17.62360 | 100.00000 | 17.50748 | | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.62500 | 98.01728 | 9.62500 | 97.94095 | | | | 0.00 | 0 | 19,570,300,00 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 19,570,300,00 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 19,570,300,00 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.74019 | 100.00000 | 10.66826 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.84500 | 100.52579 | 10.84500 | 100.43833 | | | | 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 | 117.99069 | 8.00000 | 117.91443 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| TN40 On 09/10/2040 Spot Bond | | | 11.75000 | 94.98989 | 11.75000 | 94.90054 | | | 11,750,000,000,000.00 | 1,000,000,000 | 1,720,000,000 |
| Total TN40 SPOT | | | | | | | | | 11,750,000,000,000.00 | 1,000,000,000 | 1,720,000,000 |
| Total For TN40 | | | | | | | | | 11,750,000,000,000.00 | 1,000,000,000 | 1,720,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.50479 | 10.75000 | 102.41636 | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | |
| TR5A11 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16391 | | | 0.00 | 0 | |
| Total TR5A11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TR5A11 | | | | | | | | | 0.00 | 0 | |
| TR5A12 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.45445 | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | 0.00 | 0 | |
| TR5A21 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.16556 | | | 0.00 | 0 | |
| Total TR5A21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | 0.00 | 0 | |
| TR5A22 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.47665 | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | 0.00 | 0 | |
| TR5A31 On 20/06/2026 Spot Bond | | | 7.61000 | 100.19288 | 7.61000 | 100.22596 | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | 0.00 | 0 | |
| TR5OM1 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.14219 | | | 0.00 | 0 | |
| Total TR5OM1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TR5OM1 | | | | | | | | | 0.00 | 0 | |
| TR5OM2 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.40023 | | | 0.00 | 0 | |
| Total TR5OM2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TR5OM2 | | | | | | | | | 0.00 | 0 | |
| TRA3A3 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.03421 | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | 0.00 | 0 | |
| TRA3A4 On 14/11/2022 Spot Bond | | | 6.21000 | 103.56501 | 6.21000 | 103.51254 | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | 0.00 | 0 | |
| TRA3A7 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.65637 | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.85249 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.25882 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.11941 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.17967 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 6.50000 | 107.73691 | 6.50000 | 107.68012 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.11941 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.17967 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.62000 | 101.91938 | 8.62000 | 101.84851 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 99.14960 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 102.07420 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.18661 | | | | 0.00 | 0 | 100,000,00 |
| Total TRA5B1 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For TRA5B1 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| TRA5B: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.49895 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TRA5B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.23538 | | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | | 0.00 | 0 | |
| TRA5C: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.66555 | | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | | 0.00 | 0 | |
| TSP25€ On 14/02/2022 Spot Bond | | | | | 0.00000 | 99.41933 | | | | 0.00 | 0 | |
| Total TSP256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP256 | | | | | | | | | | 0.00 | 0 | |
| TSP257 On 11/03/2022 Spot Bond | | | | | 0.00000 | 99.05052 | | | | 0.00 | 0 | |
| Total TSP257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP257 | | | | | | | | | | 0.00 | 0 | |
| TSP25€ On 16/03/2022 Spot Bond | | | | | 0.00000 | 98.96563 | | | | 0.00 | 0 | |
| Total TSP258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP258 | | | | | | | | | | 0.00 | 0 | |
| TSP25€ On 11/05/2022 Spot Bond | | | | | 0.00000 | 98.26143 | | | | 0.00 | 0 | |
| Total TSP259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP259 | | | | | | | | | | 0.00 | 0 | |
| TSP26€ On 16/09/2022 Spot Bond | | | | | 0.00000 | 96.38000 | | | | 0.00 | 0 | |
| Total TSP260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP260 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.55051 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.23292 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.01302 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC38 On 10/01/2022 Spot Bond | | | | | 0.00000 | 100.94471 | | | | 0.00 | 0 | |
| Total TWC387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC387 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TWC38 On 17/01/2022 Spot Bond | | | | | 0.00000 | 100.87681 | | | | 0.00 | 0 | |
| Total TWC388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC388 | | | | | | | | | | 0.00 | 0 | |
| TWC38 On 24/01/2022 Spot Bond | | | | | 0.00000 | 100.80936 | | | | 0.00 | 0 | |
| Total TWC389 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC389 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.73346 | | | | 0.00 | 0 | |
| Total TWC390 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC390 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 04/02/2022 Spot Bond | | | | | 0.00000 | 100.64024 | | | | 0.00 | 0 | |
| Total TWC391 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC391 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.46479 | | | | 0.00 | 0 | |
| Total TWC392 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC392 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 25/02/2022 Spot Bond | | | | | 0.00000 | 100.41712 | | | | 0.00 | 0 | |
| Total TWC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC393 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 04/03/2022 Spot Bond | | | | | 0.00000 | 100.28715 | | | | 0.00 | 0 | |
| Total TWC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC394 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 11/03/2022 Spot Bond | | | | | 0.00000 | 100.20246 | | | | 0.00 | 0 | |
| Total TWC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC395 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 10.05500 | 107.79057 | 10.05500 | 107.70297 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.64535 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.72668 | | | | 0.00 | 0 | 300,000,00 |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.76421 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.92668 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 99.83688 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 101.49250 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.53745 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.62841 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.65340 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VKE17 On 27/08/2022 Spot Bond | | | | | 0.00000 | 100.52555 | | | | 0.00 | 0 | |
| Total VKE17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE17 | | | | | | | | | | 0.00 | 0 | |
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.50782 | | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.27173 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | | | |
| Total for SPOT : | | | | | | | | | | 48,582,860,159,485,000.00 | 610,237,015,200 | 324,895,973,200 |
| Total Futures | | | | | | | | | | | | |
| Total Options | | | | | | | | | | 0.000000000 | 0 | 126,560 |
| Grand Total: | | | | | | | | | | 48,582,860,159,485,000.00 | 610,237,015,200 | 324,897,171,450 |