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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2022

| 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 | | | 11.24822 | 79.05288 | 11.27593 | 78.90646 | | | 0.00 | 0 | |
| ES33 | On | 05/05/2022 | Bond Future | | | 11.47033 | 76.26813 | 11.49904 | 76.12070 | | | 0.00 | 0 | 8 |
| ES33 | On | 04/08/2022 | Bond Future | | | 11.69432 | 77.29365 | 11.72421 | 77.14449 | | | 0.00 | 0 | 26 |
| ES33 | On | 03/11/2022 | Bond Future | | | 11.92973 | 74.52496 | 11.96090 | 74.37387 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 03/02/2022 | Bond Future | | | 11.67184 | 78.01589 | 11.69928 | 77.84783 | | | 0.00 | 0 | |
| ES42 | On | 05/05/2022 | Bond Future | | | 11.87877 | 74.73822 | 11.90724 | 74.56891 | | | 0.00 | 0 | 1,19 |
| ES42 | On | 04/08/2022 | Bond Future | | | 12.08211 | 75.74378 | 12.11174 | 75.57243 | | | 0.00 | 0 | 3,57 |
| ES42 | On | 03/11/2022 | Bond Future | | | 12.29555 | 72.47558 | 12.32646 | 72.30200 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| I2025 | On | 03/02/2022 | Bond Future | | | 155.44343 | 155.44343 | 155.42436 | 155.42436 | | | 46,633,029.00 | 300 | 1,79 |
| I2025 | On | 05/05/2022 | Bond Future | | | 157.39818 | 157.39818 | 157.38060 | 157.38060 | | | 55,089,363.00 | 350 | 5,37 |
| I2025 | On | 04/08/2022 | Bond Future | | | 157.89708 | 157.89708 | 157.87933 | 157.87933 | | | 0.00 | 0 | 16 |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| I2025 | On | 03/11/2022 | Bond Future | | | 159.96165 | 159.96165 | 159.94369 | 159.94369 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 101,722,392.00 | 650 | 7,32 |
| Total For I2025 | | | | | | | | | | | | 101,722,392.00 | 650 | 7,32 |
| I2029 | On | 03/02/2022 | Bond Future | | | 114.06641 | 114.06641 | 114.01244 | 114.01244 | | | 45,626,564.00 | 400 | 1,98 |
| I2029 | On | 05/05/2022 | Bond Future | | | 114.29492 | 114.29492 | 114.24148 | 114.24148 | | | 22,858,984.00 | 200 | 2,74 |
| I2029 | On | 04/08/2022 | Bond Future | | | 115.83124 | 115.83124 | 115.77744 | 115.77744 | | | 0.00 | 0 | 1,84 |
| I2029 | On | 03/11/2022 | Bond Future | | | 116.11862 | 116.11862 | 116.06399 | 116.06399 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 68,485,548.00 | 600 | 6,54 |
| Total For I2029 | | | | | | | | | | | | 68,485,548.00 | 600 | 6,54 |
| I2033 | On | 03/02/2022 | Bond Future | | | 111.36001 | 111.36001 | 111.12870 | 111.12870 | | | 46,771,204.20 | 420 | 2,55 |
| I2033 | On | 05/05/2022 | Bond Future | | | 111.47672 | 111.47672 | 111.24368 | 111.24368 | | | 27,869,180.00 | 250 | 2,33 |
| I2033 | On | 04/08/2022 | Bond Future | | | 112.97502 | 112.97502 | 112.73923 | 112.73923 | | | 0.00 | 0 | 4,96 |
| I2033 | On | 03/11/2022 | Bond Future | | | 113.14383 | 113.14383 | 112.90472 | 112.90472 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 74,640,384.20 | 670 | 9,86 |
| Total For I2033 | | | | | | | | | | | | 74,640,384.20 | 670 | 9,86 |
| I2038 | On | 03/02/2022 | Bond Future | | | 126.29746 | 126.29746 | 126.11490 | 126.11490 | | | 8,840,822.20 | 70 | 2,55 |
| I2038 | On | 05/05/2022 | Bond Future | | | 127.88567 | 127.88567 | 127.70215 | 127.70215 | | | 144,510,807.10 | 1,130 | 4,11 |
| I2038 | On | 04/08/2022 | Bond Future | | | 127.78591 | 127.78591 | 127.59988 | 127.59988 | | | 0.00 | 0 | 2,66 |
| I2038 | On | 03/11/2022 | Bond Future | | | 129.45677 | 129.45677 | 129.26837 | 129.26837 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 153,351,629.30 | 1,200 | 9,41 |
| Total For I2038 | | | | | | | | | | | | 153,351,629.30 | 1,200 | 9,41 |
| I2046 | On | 03/02/2022 | Bond Future | | | 116.35437 | 116.35437 | 116.33604 | 116.33604 | | | 0.00 | 0 | 7,55 |
| I2046 | On | 05/05/2022 | Bond Future | | | 115.92261 | 115.92261 | 115.90534 | 115.90534 | | | 0.00 | 0 | 14,00 |
| I2046 | On | 04/08/2022 | Bond Future | | | 117.48092 | 117.48092 | 117.46381 | 117.46381 | | | 0.00 | 0 | 2,96 |
| I2046 | On | 03/11/2022 | Bond Future | | | 117.08903 | 117.08903 | 117.07129 | 117.07129 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 24,46 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 24,46 |
| I2050 | On | 03/02/2022 | Bond Future | | | 117.55638 | 117.55638 | 118.42412 | 118.42412 | | | 0.00 | 0 | 5,01 |
| I2050 | On | 05/05/2022 | Bond Future | | | 119.03476 | 119.03476 | 119.91478 | 119.91478 | | | 0.00 | 0 | 8,54 |
| I2050 | On | 04/08/2022 | Bond Future | | | 118.61331 | 118.61331 | 119.50544 | 119.50544 | | | 0.00 | 0 | 1,16 |
| I2050 | On | 03/11/2022 | Bond Future | | | 120.16440 | 120.16440 | 121.06794 | 121.06794 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 14,82 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 14,82 |
| R186 | On | 03/02/2022 | Bond Future | | | 7.74135 | 112.40334 | 7.78379 | 112.22264 | | 5.22 | 375,427,155.60 | 3,340 | 12,54 |
| R186 | On | 05/05/2022 | Bond Future | | | 7.93126 | 113.78888 | 7.97637 | 113.60716 | | 5.16 | 28,447,220.00 | 250 | 73,86 |
| R186 | On | 04/08/2022 | Bond Future | | | 8.12267 | 110.00351 | 8.17099 | 109.81979 | | 5.20 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | | | 8.33436 | 111.41630 | 8.38632 | 111.23025 | | 5.05 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|--------------|------------------|------------|
| Total R186 Future | | | | | | | | | | | | 403,874,375.60 | 3,590 | 86,43 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Call | | | 0.33000 | 0.00033 | 0,010 | 5.06 | | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Put | | | 2,169.27000 | 2.16927 | 1,988,250 | 5.06 | | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Call | | | 0.41000 | 0.00041 | 0,010 | 5.06 | | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Put | | | 2,125.79000 | 2.12579 | 1,944,690 | 5.06 | | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Call | | | 0.50000 | 0.00050 | 0,020 | 5.06 | | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Put | | | 2,082.33000 | 2.08233 | 1,901,150 | 5.06 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 9.18 | Put | | | 120.39000 | 0.12039 | 100,000 | 5.84 | | 0.00 | 0 | 43 |
| R186 | On | 05/05/2022 | Bond Future | 8.31 | Call | | | 2,008.75000 | 2.00875 | 2,115,840 | 5.29 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.31 | Put | | | 676.33000 | 0.67633 | 601,700 | 5.29 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.32 | Call | | | 2,036.34000 | 2.03634 | 2,144,330 | 5.30 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.32 | Put | | | 664.30000 | 0.66430 | 590,570 | 5.30 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.35 | Call | | | 2,119.88000 | 2.11988 | 2,230,510 | 5.32 | | 0.00 | 0 | 43 |
| R186 | On | 05/05/2022 | Bond Future | 8.35 | Put | | | 629.08000 | 0.62908 | 557,990 | 5.32 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 7.88 | Call | | | 1,014.41000 | 1.01441 | 1,080,400 | 5.12 | | 0.00 | 0 | 43 |
| R186 | On | 05/05/2022 | Bond Future | 7.88 | Put | | | 1,403.09000 | 1.40309 | 1,287,360 | 5.12 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.14 | Call | | | 1,571.23000 | 1.57123 | 1,662,380 | 5.22 | | 0.00 | 0 | 43 |
| R186 | On | 05/05/2022 | Bond Future | 8.14 | Put | | | 915.19000 | 0.91519 | 824,620 | 5.22 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.30 | Call | | | 1,981.52000 | 1.98152 | 2,087,710 | 5.29 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.30 | Put | | | 688.74000 | 0.68874 | 613,210 | 5.29 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 6.73 | Call | | | 43.98000 | 0.04398 | 47,470 | 4.85 | | 0.00 | 0 | 3,60 |
| R186 | On | 05/05/2022 | Bond Future | 6.73 | Put | | | 5,206.39000 | 5.20639 | 5,028,160 | 4.85 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 7.28 | Call | | | 244.67000 | 0.24467 | 264,400 | 4.85 | | 0.00 | 0 | 43 |
| R186 | On | 05/05/2022 | Bond Future | 7.28 | Put | | | 3,092.41000 | 3.09241 | 2,930,420 | 4.85 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 7.48 | Call | | | 424.38000 | 0.42438 | 456,540 | 4.95 | | 0.00 | 0 | 3,60 |
| R186 | On | 05/05/2022 | Bond Future | 8.64 | Call | | | 2,994.11000 | 2.99411 | 3,127,630 | 5.49 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.64 | Put | | | 363.65000 | 0.36365 | 315,450 | 5.49 | | 0.00 | 0 | 4,00 |
| R186 | On | 05/05/2022 | Bond Future | 8.94 | Call | | | 3,992.94000 | 3.99294 | 4,144,170 | 5.68 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.94 | Put | | | 199.32000 | 0.19932 | 168,830 | 5.68 | | 0.00 | 0 | 43 |
| R186 | On | 05/05/2022 | Bond Future | 9.18 | Call | | | 4,833.15000 | 4.83315 | 4,994,480 | 5.84 | | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 7.48 | Put | | | 2,444.88000 | 2.44488 | 2,295,320 | 4.95 | | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 7.96 | Put | | | 2,033.34000 | 2.03334 | 1,917,160 | 5.07 | | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Put | | | 1,698.54000 | 1.69854 | 1,593,900 | 5.15 | | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 9.78 | Call | | | 6,136.76000 | 6.13676 | 6,296,110 | 6.13 | | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 9.78 | Put | | | 235.10000 | 0.23510 | 210,730 | 6.13 | | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 6.96 | Call | | | 167.76000 | 0.16776 | 181,720 | 4.53 | | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 6.96 | Put | | | 4,891.60000 | 4.89160 | 4,721,840 | 4.53 | | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 7.96 | Call | | | 1,228.26000 | 1.22826 | 1,295,800 | 5.07 | | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 8.14 | Call | | | 1,562.51000 | 1.56251 | 1,642,270 | 5.15 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R186 | On | 04/08/2022 | Bond Future | 8.14 | Put | | 1,680.30000 | 1.68030 | 1,576,340 | 5.15 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Call | | 1,582.13000 | 1.58213 | 1,662,570 | 5.16 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Put | | 1,661.89000 | 1.66189 | 1,558,610 | 5.16 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Call | | 1,542.71000 | 1.54271 | 1,621,790 | 5.15 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Call | | 2,308.65000 | 2.30865 | 2,402,620 | 5.18 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Put | | 1,725.20000 | 1.72520 | 1,633,120 | 5.18 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Call | | 2,266.43000 | 2.26643 | 2,359,370 | 5.17 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Put | | 1,754.06000 | 1.75406 | 1,660,950 | 5.17 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Call | | 2,287.30000 | 2.28730 | 2,380,760 | 5.17 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Put | | 1,739.38000 | 1.73938 | 1,646,790 | 5.17 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | 0.00 | 0 | 24,72 |
| Total For R186 | | | | | | | | | | | 403,874,375.60 | 3,590 | 111,18 |
| R197 | On | 03/02/2022 | Bond Future | | | 321.49799 | 321.49799 | 321.57925 | 321.57925 | | 19,289,879.40 | 60 | 98 |
| R197 | On | 05/05/2022 | Bond Future | | | 325.54094 | 325.54094 | 325.62672 | 325.62672 | | 0.00 | 0 | 78 |
| R197 | On | 04/08/2022 | Bond Future | | | 321.51260 | 321.51260 | 321.59981 | 321.59981 | | 0.00 | 0 | |
| R197 | On | 03/11/2022 | Bond Future | | | 325.71657 | 325.71657 | 325.80501 | 325.80501 | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | 19,289,879.40 | 60 | 1,77 |
| Total For R197 | | | | | | | | | | | 19,289,879.40 | 60 | 1,77 |
| R202 | On | 03/02/2022 | Bond Future | | | 242.49149 | 242.49149 | 242.45347 | 242.45347 | | 0.00 | 0 | 6,62 |
| R202 | On | 05/05/2022 | Bond Future | | | 245.54074 | 245.54074 | 245.50490 | 245.50490 | | 10,067,170.34 | 41 | 6,38 |
| R202 | On | 04/08/2022 | Bond Future | | | 244.37727 | 244.37727 | 244.34130 | 244.34130 | | 0.00 | 0 | 8 |
| R202 | On | 03/11/2022 | Bond Future | | | 247.57254 | 247.57254 | 247.53620 | 247.53620 | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | 10,067,170.34 | 41 | 13,10 |
| Total For R202 | | | | | | | | | | | 10,067,170.34 | 41 | 13,10 |
| R2023 | On | 03/02/2022 | Bond Future | | | 5.36088 | 105.86151 | 5.40372 | 105.81732 | 1.07 | 213,840,250.20 | 2,020 | 12,36 |
| R2023 | On | 05/05/2022 | Bond Future | | | 5.49242 | 103.24153 | 5.54760 | 103.19782 | 0.92 | 51,620,765.00 | 500 | 15,38 |
| R2023 | On | 04/08/2022 | Bond Future | | | 5.61995 | 104.57963 | 5.70093 | 104.53528 | 0.64 | 0.00 | 0 | 2,36 |
| R2023 | On | 03/11/2022 | Bond Future | | | 5.82465 | 102.05105 | 5.96869 | 102.00676 | 0.41 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | 265,461,015.20 | 2,520 | 30,11 |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Call | | | 0.85000 | 0.00085 | 0,120 | 1.20 | 0.00 | 0 |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Put | | | 356.25000 | 0.35625 | 311,330 | 1.20 | 0.00 | 0 |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Call | | | 1.01000 | 0.00101 | 0,160 | 1.20 | 0.00 | 0 |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Put | | | 346.05000 | 0.34605 | 301,010 | 1.20 | 0.00 | 0 |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Call | | | 1.20000 | 0.00120 | 0,220 | 1.20 | 0.00 | 0 |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Put | | | 335.87000 | 0.33587 | 290,700 | 1.20 | 0.00 | 0 |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Put | | | 47.09000 | 0.04709 | 38,720 | 1.09 | 0.00 | 0 |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Call | | | 639.11000 | 0.63911 | 674,580 | 1.09 | 0.00 | 0 |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Put | | | 46.13000 | 0.04613 | 37,890 | 1.09 | 0.00 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Call | | 646.00000 | 0.64600 | 681,610 | 1.09 | | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Put | | 45.18000 | 0.04518 | 37,080 | 1.09 | | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Call | | 632.22000 | 0.63222 | 667,560 | 1.09 | | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Call | | 309.73000 | 0.30973 | 337,130 | 0.69 | | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Put | | 129.90000 | 0.12990 | 112,950 | 0.69 | | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Call | | 313.48000 | 0.31348 | 341,050 | 0.70 | | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Put | | 128.19000 | 0.12819 | 111,410 | 0.70 | | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Call | | 317.25000 | 0.31725 | 344,980 | 0.70 | | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Put | | 126.51000 | 0.12651 | 109,890 | 0.70 | | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Put | | 111.43000 | 0.11143 | 93,740 | 0.43 | | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Call | | 199.99000 | 0.19999 | 226,330 | 0.43 | | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Put | | 113.59000 | 0.11359 | 95,640 | 0.43 | | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Call | | 202.14000 | 0.20214 | 228,600 | 0.43 | | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Put | | 112.68000 | 0.11268 | 94,850 | 0.43 | | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Call | | 203.96000 | 0.20396 | 230,560 | 0.43 | | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 265,461,015.20 | 2,520 | 30,11 |
| R2030 | On | 03/02/2022 | Bond Future | | | 9.38652 | 92.50718 | 9.41389 | 92.36352 | 8.72 | | 187,789,575.40 | 2,030 | 46,00 |
| R2030 | On | 05/05/2022 | Bond Future | | | 9.58554 | 93.64747 | 9.61402 | 93.50301 | 8.57 | | 273,544,259.87 | 2,921 | 71,34 |
| R2030 | On | 04/08/2022 | Bond Future | | | 9.79044 | 90.87750 | 9.82028 | 90.73147 | 8.52 | | 0.00 | 0 | 24,18 |
| R2030 | On | 03/11/2022 | Bond Future | | | 9.99659 | 92.04467 | 10.02787 | 91.89681 | 8.23 | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 461,333,835.27 | 4,951 | 141,54 |
| R2030 | On | 03/02/2022 | Bond Future | 8.85 | Put | | 3,018.61000 | 3.01861 | 2,874,670 | 8.14 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.80 | Call | | 2,018.39000 | 2.01839 | 2,141,480 | 10.07 | | 0.00 | 0 | 94 |
| R2030 | On | 03/02/2022 | Bond Future | 9.80 | Put | | 21.94000 | 0.02194 | 1,370 | 10.07 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.90 | Call | | 2,512.47000 | 2.51247 | 2,648,330 | 10.27 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.90 | Put | | 8.01000 | 0.00801 | 0,210 | 10.27 | | 0.00 | 0 | 8,00 |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Call | | 7,151.85000 | 7.15185 | 7,295,510 | 12.02 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Put | | 0.00000 | 0.00000 | 0,000 | 12.02 | | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Call | | 533.79000 | 0.53379 | 500,910 | 9.17 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Put | | 344.69000 | 0.34469 | 168,150 | 9.17 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Call | | 1,090.65000 | 1.09065 | 1,142,350 | 9.56 | | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Put | | 121.35000 | 0.12135 | 29,390 | 9.56 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Call | | 1,920.98000 | 1.92098 | 2,040,000 | 10.03 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Put | | 26.58000 | 0.02658 | 1,940 | 10.03 | | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.40 | Call | | 392.55000 | 0.39255 | 339,590 | 9.06 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.40 | Put | | 465.42000 | 0.46542 | 268,800 | 9.06 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Call | | 474.38000 | 0.47438 | 432,420 | 9.12 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Put | | 389.95000 | 0.38995 | 204,330 | 9.12 | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Call | | | 503.60000 | 0.50360 | 466,020 | 9.15 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Put | | | 366.82000 | 0.36682 | 185,580 | 9.15 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.10 | Call | | | 20.96000 | 0.02096 | 4,280 | 8.46 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.10 | Put | | | 1,685.79000 | 1.68579 | 1,525,450 | 8.46 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.20 | Call | | | 70.70000 | 0.07070 | 29,400 | 8.63 | 0.00 | 0 | 98 |
| R2030 | On | 03/02/2022 | Bond Future | 9.20 | Put | | | 1,201.01000 | 1.20101 | 1,016,050 | 8.63 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Call | | | 276.44000 | 0.27644 | 213,250 | 8.94 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Call | | | 0.00000 | 0.00000 | 0,000 | 8.01 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Put | | | 5,574.34000 | 5.57434 | 5,430,680 | 8.01 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.80 | Call | | | 0.09000 | 0.00009 | 0,000 | 8.10 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.80 | Put | | | 3,292.10000 | 3.29210 | 3,148,350 | 8.10 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.85 | Call | | | 0.28000 | 0.00028 | 0,000 | 8.14 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Put | | | 612.23000 | 0.61223 | 405,380 | 8.94 | 0.00 | 0 | 10 |
| R2030 | On | 05/05/2022 | Bond Future | 10.19 | Call | | | 3,541.21000 | 3.54121 | 3,628,750 | 9.26 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.19 | Put | | | 681.26000 | 0.68126 | 624,340 | 9.26 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.20 | Call | | | 3,578.85000 | 3.57885 | 3,667,000 | 9.27 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.20 | Put | | | 670.27000 | 0.67027 | 613,960 | 9.27 | 0.00 | 0 | 20 |
| R2030 | On | 05/05/2022 | Bond Future | 9.35 | Call | | | 1,053.60000 | 1.05360 | 1,084,910 | 8.47 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 9.60 | Call | | | 1,627.04000 | 1.62704 | 1,674,650 | 8.64 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 9.60 | Put | | | 1,698.12000 | 1.69812 | 1,601,270 | 8.64 | 0.00 | 0 | 5,00 |
| R2030 | On | 05/05/2022 | Bond Future | 9.65 | Call | | | 1,759.62000 | 1.75962 | 1,810,720 | 8.68 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 9.65 | Put | | | 1,577.54000 | 1.57754 | 1,484,180 | 8.68 | 0.00 | 0 | 5,00 |
| R2030 | On | 05/05/2022 | Bond Future | 8.81 | Call | | | 299.41000 | 0.29941 | 307,190 | 8.08 | 0.00 | 0 | 20 |
| R2030 | On | 05/05/2022 | Bond Future | 9.95 | Put | | | 997.42000 | 0.99742 | 925,070 | 8.97 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/05/2022 | Bond Future | 8.89 | Call | | | 372.58000 | 0.37258 | 382,680 | 8.14 | 0.00 | 0 | 1,80 |
| R2030 | On | 05/05/2022 | Bond Future | 8.89 | Put | | | 4,136.90000 | 4.13690 | 4,002,540 | 8.14 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 9.15 | Call | | | 700.13000 | 0.70013 | 720,600 | 8.33 | 0.00 | 0 | 7,50 |
| R2030 | On | 05/05/2022 | Bond Future | 9.15 | Put | | | 3,090.36000 | 3.09036 | 2,966,370 | 8.33 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 7.73 | Call | | | 8.87000 | 0.00887 | 8,690 | 8.12 | 0.00 | 0 | 20 |
| R2030 | On | 05/05/2022 | Bond Future | 9.35 | Put | | | 2,403.96000 | 2.40396 | 2,290,810 | 8.47 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/05/2022 | Bond Future | 7.73 | Put | | | 10,223.83000 | 10.22383 | 10,079,190 | 8.12 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 8.14 | Call | | | 37.18000 | 0.03718 | 37,310 | 7.98 | 0.00 | 0 | 1,80 |
| R2030 | On | 05/05/2022 | Bond Future | 8.14 | Put | | | 7,910.81000 | 7.91081 | 7,766,480 | 7.98 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 8.47 | Call | | | 103.43000 | 0.10343 | 105,300 | 7.86 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/05/2022 | Bond Future | 8.47 | Put | | | 6,141.84000 | 6.14184 | 5,999,250 | 7.86 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 8.81 | Put | | | 4,491.66000 | 4.49166 | 4,354,980 | 8.08 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.21 | Call | | | 3,616.62000 | 3.61662 | 3,705,370 | 9.28 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.21 | Put | | | 659.44000 | 0.65944 | 603,730 | 9.28 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 11.04 | Call | | | 7,034.64000 | 7.03464 | 7,159,160 | 10.29 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 11.04 | Put | | | 160.18000 | 0.16018 | 140,240 | 10.29 | 0.00 | 0 | 1,80 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030 | On | 05/05/2022 | Bond Future | 9.95 | Call | | 2,679.78000 | 2.67978 | 2,751,890 | 8.97 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.05 | Put | | 4,611.70000 | 4.61170 | 4,488,600 | 8.09 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.54 | Call | | 1,576.08000 | 1.57608 | 1,619,910 | 8.40 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.54 | Put | | 2,959.54000 | 2.95954 | 2,857,340 | 8.40 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.55 | Call | | 1,597.09000 | 1.59709 | 1,641,400 | 8.41 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.55 | Put | | 2,930.73000 | 2.93073 | 2,829,010 | 8.41 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Call | | 180.93000 | 0.18093 | 186,400 | 8.00 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Call | | 1,618.00000 | 1.61800 | 1,662,800 | 8.41 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Put | | 2,901.85000 | 2.90185 | 2,800,620 | 8.41 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 10.95 | Call | | 5,969.16000 | 5.96916 | 6,075,640 | 9.71 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 10.95 | Put | | 654.72000 | 0.65472 | 615,170 | 9.71 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.05 | Call | | 744.49000 | 0.74449 | 767,420 | 8.09 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Put | | 8,016.64000 | 8.01664 | 7,876,080 | 8.00 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Put | | 2,527.20000 | 2.52720 | 2,443,970 | 8.28 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Call | | 2,798.13000 | 2.79813 | 2,863,190 | 8.28 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Put | | 2,505.35000 | 2.50535 | 2,422,550 | 8.28 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Call | | 2,823.77000 | 2.82377 | 2,889,240 | 8.29 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Put | | 2,483.98000 | 2.48398 | 2,401,590 | 8.29 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Call | | 2,772.94000 | 2.77294 | 2,837,570 | 8.28 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 42,32 |
| Total For R2030 | | | | | | | | | | | 461,333,835.27 | 4,951 | 183,86 |
| R2032 | On | 03/02/2022 | Bond Future | | | 9.82109 | 93.00294 | 9.85841 | 92.78293 | 9.76 | 167,126,283.18 | 1,797 | 41,00 |
| R2032 | On | 05/05/2022 | Bond Future | | | 10.00859 | 90.00155 | 10.04733 | 89.77983 | 9.92 | 161,732,785.35 | 1,797 | 133,32 |
| R2032 | On | 04/08/2022 | Bond Future | | | 10.19548 | 91.18983 | 10.23585 | 90.96549 | 9.44 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | | | 10.39204 | 88.21303 | 10.43417 | 87.98584 | 9.51 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 328,859,068.53 | 3,594 | 174,32 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Call | | 0.00000 | 0.00000 | 0,000 | 8.73 | 0.00 | 0 | 19 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Put | | 5,820.96000 | 5.82096 | 5,600,950 | 8.73 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Call | | 0.00000 | 0.00000 | 0,000 | 8.74 | 0.00 | 0 | 9 |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Call | | 6,128.51000 | 6.12851 | 6,348,520 | 12.35 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Put | | 0.00000 | 0.00000 | 0,000 | 12.35 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Call | | 7,084.52000 | 7.08452 | 7,304,530 | 12.59 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.65 | Call | | 4,501.94000 | 4.50194 | 4,721,740 | 11.92 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.65 | Put | | 0.21000 | 0.00021 | 0,000 | 11.92 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Call | | 4,556.82000 | 4.55682 | 4,776,650 | 11.94 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.57 | Put | | 1,748.31000 | 1.74831 | 1,507,650 | 9.26 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.90 | Call | | 5,860.32000 | 5.86032 | 6,080,320 | 12.28 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.90 | Put | | 0.01000 | 0.00001 | 0,000 | 12.28 | 0.00 | 0 | 90 |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Call | | 3,340.57000 | 3.34057 | 3,557,570 | 11.60 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Put | | | 3.03000 | 0.00303 | 0,020 | 11.60 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Call | | | 3,396.15000 | 3.39615 | 3,613,490 | 11.61 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Put | | | 0.00000 | 0.00000 | 0,000 | 12.59 | 0.00 | 0 | 2' |
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Call | | | 3,840.09000 | 3.84009 | 4,059,090 | 11.74 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Put | | | 1.01000 | 0.00101 | 0,000 | 11.74 | 0.00 | 0 | 2' |
| R2032 | On | 03/02/2022 | Bond Future | 10.35 | Call | | | 2,840.49000 | 2.84049 | 3,052,240 | 11.46 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.35 | Put | | | 8.43000 | 0.00843 | 0,170 | 11.46 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Call | | | 3,229.38000 | 3.22938 | 3,445,600 | 11.57 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Put | | | 0.18000 | 0.00018 | 0,000 | 11.94 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Call | | | 3,284.98000 | 3.28498 | 3,501,610 | 11.58 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Put | | | 3.41000 | 0.00341 | 0,030 | 11.58 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.90 | Call | | | 615.62000 | 0.61562 | 623,500 | 10.21 | 0.00 | 0 | 90 |
| R2032 | On | 03/02/2022 | Bond Future | 9.90 | Put | | | 371.29000 | 0.37129 | 159,160 | 10.21 | 0.00 | 0 | 90 |
| R2032 | On | 03/02/2022 | Bond Future | 10.04 | Call | | | 1,200.22000 | 1.20022 | 1,310,290 | 10.63 | 0.00 | 0 | 10 |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Put | | | 2.69000 | 0.00269 | 0,020 | 11.61 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Call | | | 1,699.94000 | 1.69994 | 1,864,220 | 10.95 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Put | | | 62.85000 | 0.06285 | 7,120 | 10.95 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 9.62 | Call | | | 55.89000 | 0.05589 | 23,230 | 9.40 | 0.00 | 0 | 2' |
| R2032 | On | 03/02/2022 | Bond Future | 9.62 | Put | | | 1,473.83000 | 1.47383 | 1,221,160 | 9.40 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.67 | Call | | | 98.80000 | 0.09880 | 54,180 | 9.54 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Put | | | 3.83000 | 0.00383 | 0,040 | 11.57 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Call | | | 343.26000 | 0.34326 | 302,660 | 9.94 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Put | | | 628.79000 | 0.62879 | 368,180 | 9.94 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Put | | | 4,364.36000 | 4.36436 | 4,144,350 | 8.74 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.57 | Call | | | 29.22000 | 0.02922 | 8,570 | 9.26 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.67 | Put | | | 1,216.91000 | 1.21691 | 952,280 | 9.54 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.04 | Put | | | 139.90000 | 0.13990 | 29,960 | 10.63 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.58 | Call | | | 33.49000 | 0.03349 | 10,600 | 9.28 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 9.58 | Put | | | 1,692.24000 | 1.69224 | 1,449,340 | 9.28 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.03 | Put | | | 386.07000 | 0.38607 | 338,740 | 11.41 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 9.58 | Call | | | 726.81000 | 0.72681 | 766,740 | 9.42 | 0.00 | 0 | 75 |
| R2032 | On | 05/05/2022 | Bond Future | 10.29 | Call | | | 2,641.11000 | 2.64111 | 2,754,000 | 10.24 | 0.00 | 0 | 95 |
| R2032 | On | 05/05/2022 | Bond Future | 10.29 | Put | | | 1,268.86000 | 1.26886 | 1,160,030 | 10.24 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 10.98 | Put | | | 420.20000 | 0.42020 | 369,760 | 11.34 | 0.00 | 0 | 95 |
| R2032 | On | 05/05/2022 | Bond Future | 11.02 | Call | | | 5,726.00000 | 5.72600 | 5,899,760 | 11.40 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.02 | Put | | | 392.85000 | 0.39285 | 344,890 | 11.40 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.03 | Call | | | 5,771.79000 | 5.77179 | 5,946,180 | 11.41 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.18 | Call | | | 6,466.27000 | 6.46627 | 6,649,190 | 11.61 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.18 | Put | | | 297.30000 | 0.29730 | 258,500 | 11.61 | 0.00 | 0 | 75 |
| R2032 | On | 05/05/2022 | Bond Future | 10.98 | Call | | | 5,542.62000 | 5.54262 | 5,713,900 | 11.34 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032 | On | 05/05/2022 | Bond Future | 9.58 | Put | | 3,451.25000 | 3.45125 | 3,269,460 | 9.42 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 10.18 | Call | | 2,259.26000 | 2.25926 | 2,360,340 | 10.11 | 0.00 | 0 | 78 |
| R2032 | On | 05/05/2022 | Bond Future | 10.18 | Put | | 1,505.51000 | 1.50551 | 1,384,870 | 10.11 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.04 | Call | | 5,817.75000 | 5.81775 | 5,992,750 | 11.42 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.04 | Put | | 379.51000 | 0.37951 | 332,790 | 11.42 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.72 | Call | | 1,190.86000 | 1.19086 | 1,247,700 | 8.97 | 0.00 | 0 | 80 |
| R2032 | On | 04/08/2022 | Bond Future | 9.72 | Put | | 4,115.45000 | 4.11545 | 3,947,950 | 8.97 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.20 | Call | | 2,352.12000 | 2.35212 | 2,446,400 | 9.40 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.20 | Put | | 2,551.30000 | 2.55130 | 2,421,240 | 9.40 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.21 | Call | | 2,380.65000 | 2.38065 | 2,475,730 | 9.41 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.60 | Put | | 546.37000 | 0.54637 | 502,600 | 11.08 | 0.00 | 0 | 80 |
| R2032 | On | 04/08/2022 | Bond Future | 11.89 | Call | | 8,971.82000 | 8.97182 | 9,162,120 | 11.48 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.21 | Put | | 2,524.21000 | 2.52421 | 2,394,950 | 9.41 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 8.97 | Call | | 264.19000 | 0.26419 | 279,880 | 8.44 | 0.00 | 0 | 80 |
| R2032 | On | 04/08/2022 | Bond Future | 8.97 | Put | | 7,674.23000 | 7.67423 | 7,465,580 | 8.44 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.89 | Put | | 399.17000 | 0.39917 | 365,130 | 11.48 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.22 | Call | | 2,409.35000 | 2.40935 | 2,505,230 | 9.42 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.22 | Put | | 2,497.34000 | 2.49734 | 2,368,880 | 9.42 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.60 | Call | | 7,699.77000 | 7.69977 | 7,880,340 | 11.08 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Call | | 3,325.79000 | 3.32579 | 3,436,810 | 9.74 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Put | | 2,651.90000 | 2.65190 | 2,535,730 | 9.74 | 0.00 | 0 | 18 |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Call | | 3,638.81000 | 3.63881 | 3,756,150 | 9.84 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Put | | 2,434.28000 | 2.43428 | 2,324,430 | 9.84 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Call | | 684.51000 | 0.68451 | 718,880 | 8.74 | 0.00 | 0 | 18 |
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Put | | 7,024.67000 | 7.02467 | 6,831,850 | 8.74 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Call | | 2,237.58000 | 2.23758 | 2,322,390 | 9.45 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Put | | 3,730.22000 | 3.73022 | 3,587,840 | 9.45 | 0.00 | 0 | 18 |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 12,78 |
| Total For R2032 | | | | | | | | | | | 328,859,068.53 | 3,594 | 187,13 |
| R2035 | On | 03/02/2022 | Bond Future | | | 10.30574 | 93.79190 | 10.34800 | 93.51482 | 10.97 | 0.00 | 0 | 12,40 |
| R2035 | On | 05/05/2022 | Bond Future | | | 10.48989 | 90.44704 | 10.53368 | 90.16758 | 11.21 | 5,426,822.40 | 60 | 70,74 |
| R2035 | On | 04/08/2022 | Bond Future | | | 10.67901 | 91.60080 | 10.72459 | 91.31789 | 10.66 | 0.00 | 0 | 48,48 |
| R2035 | On | 03/11/2022 | Bond Future | | | 10.86670 | 88.31791 | 10.91410 | 88.03149 | 10.80 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 5,426,822.40 | 60 | 131,64 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Call | | 0.04000 | 0.00004 | 0,000 | 9.85 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Put | | 4,386.47000 | 4.38647 | 4,109,350 | 9.85 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 9.92 | Call | | 4.09000 | 0.00409 | 0,360 | 10.09 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 11.28 | Call | | 5,811.64000 | 5.81164 | 6,088,670 | 13.75 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Call | | 5,454.20000 | 5.45420 | 5,731,160 | 13.64 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035 | On | 03/02/2022 | Bond Future | 10.10 | Put | | | 1,702.35000 | 1.70235 | 1,391,870 | 10.51 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.73 | Call | | | 8,423.93000 | 8.42393 | 8,701,010 | 14.48 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.73 | Put | | | 0.00000 | 0.00000 | 0,000 | 14.48 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 11.88 | Call | | | 9,268.33000 | 9.26833 | 9,545,410 | 14.72 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.88 | Put | | | 0.00000 | 0.00000 | 0,000 | 14.72 | 0.00 | 0 | 1,80 |
| R2035 | On | 03/02/2022 | Bond Future | 11.03 | Call | | | 4,308.58000 | 4.30858 | 4,584,350 | 13.28 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.28 | Put | | | 0.05000 | 0.00005 | 0,000 | 13.75 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 11.33 | Call | | | 6,107.87000 | 6.10787 | 6,384,920 | 13.83 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.33 | Put | | | 0.03000 | 0.00003 | 0,000 | 13.83 | 0.00 | 0 | 50 |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Call | | | 6,461.34000 | 6.46134 | 6,738,410 | 13.93 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Put | | | 0.01000 | 0.00001 | 0,000 | 13.93 | 0.00 | 0 | 60 |
| R2035 | On | 03/02/2022 | Bond Future | 10.35 | Call | | | 547.51000 | 0.54751 | 545,510 | 11.31 | 0.00 | 0 | 1,60 |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Put | | | 0.12000 | 0.00012 | 0,000 | 13.64 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Call | | | 5,513.92000 | 5.51392 | 5,790,900 | 13.66 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Put | | | 0.10000 | 0.00010 | 0,000 | 13.66 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Call | | | 5,573.58000 | 5.57358 | 5,850,570 | 13.68 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Put | | | 0.09000 | 0.00009 | 0,000 | 13.68 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.24 | Call | | | 244.63000 | 0.24463 | 194,690 | 10.94 | 0.00 | 0 | 50 |
| R2035 | On | 03/02/2022 | Bond Future | 11.03 | Put | | | 1.31000 | 0.00131 | 0,000 | 13.28 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 11.05 | Call | | | 4,430.08000 | 4.43008 | 4,706,130 | 13.32 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.05 | Put | | | 1.03000 | 0.00103 | 0,000 | 13.32 | 0.00 | 0 | 1,60 |
| R2035 | On | 03/02/2022 | Bond Future | 11.11 | Call | | | 4,793.36000 | 4.79336 | 5,069,950 | 13.43 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.11 | Put | | | 0.49000 | 0.00049 | 0,000 | 13.43 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 10.34 | Put | | | 566.09000 | 0.56609 | 280,160 | 11.28 | 0.00 | 0 | 50 |
| R2035 | On | 03/02/2022 | Bond Future | 10.35 | Put | | | 534.43000 | 0.53443 | 255,350 | 11.31 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.61 | Call | | | 1,778.63000 | 1.77863 | 1,978,950 | 12.23 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.61 | Put | | | 87.76000 | 0.08776 | 11,000 | 12.23 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Call | | | 2,008.44000 | 2.00844 | 2,228,140 | 12.38 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Put | | | 63.45000 | 0.06345 | 6,070 | 12.38 | 0.00 | 0 | 60 |
| R2035 | On | 03/02/2022 | Bond Future | 9.92 | Put | | | 2,867.75000 | 2.86775 | 2,586,940 | 10.09 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.10 | Call | | | 58.69000 | 0.05869 | 25,290 | 10.51 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 10.24 | Put | | | 955.18000 | 0.95518 | 628,160 | 10.94 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.26 | Call | | | 288.41000 | 0.28841 | 242,390 | 11.00 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 10.26 | Put | | | 866.78000 | 0.86678 | 543,680 | 11.00 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.34 | Call | | | 513.73000 | 0.51373 | 504,880 | 11.28 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.64 | Put | | | 373.51000 | 0.37351 | 323,070 | 13.10 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 10.72 | Call | | | 2,752.86000 | 2.75286 | 2,891,390 | 11.47 | 0.00 | 0 | 1,20 |
| R2035 | On | 05/05/2022 | Bond Future | 10.82 | Call | | | 3,151.97000 | 3.15197 | 3,303,400 | 11.63 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 10.72 | Put | | | 1,577.73000 | 1.57773 | 1,436,800 | 11.47 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 10.82 | Put | | | 1,355.31000 | 1.35531 | 1,227,280 | 11.63 | 0.00 | 0 | 1,20 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 05/05/2022 | Bond Future | 11.63 | Call | | 6,984.40000 | 6.98440 | 7,212,760 | 13.08 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.63 | Put | | 379.84000 | 0.37984 | 328,740 | 13.08 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.64 | Call | | 7,035.00000 | 7.03500 | 7,264,020 | 13.10 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.65 | Call | | 7,085.73000 | 7.08573 | 7,315,390 | 13.11 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.65 | Put | | 367.37000 | 0.36737 | 317,570 | 13.11 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 12.64 | Call | | 12,138.46000 | 12.13846 | 12,406,050 | 14.43 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 12.64 | Put | | 63.31000 | 0.06331 | 51,440 | 14.43 | 0.00 | 0 | 1,20 |
| R2035 | On | 04/08/2022 | Bond Future | 10.74 | Call | | 2,830.59000 | 2.83059 | 2,957,880 | 10.65 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.74 | Put | | 2,735.23000 | 2.73523 | 2,579,610 | 10.65 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Call | | 664.95000 | 0.66495 | 708,010 | 9.57 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 10.64 | Call | | 2,512.91000 | 2.51291 | 2,630,210 | 10.56 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.64 | Put | | 3,038.99000 | 3.03899 | 2,873,380 | 10.56 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Call | | 349.99000 | 0.34999 | 374,440 | 9.46 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Put | | 2,793.81000 | 2.79381 | 2,636,200 | 10.63 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Call | | 2,798.02000 | 2.79802 | 2,924,320 | 10.64 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Put | | 2,764.52000 | 2.76452 | 2,607,910 | 10.64 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Put | | 588.97000 | 0.58897 | 538,000 | 12.68 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Call | | 2,765.38000 | 2.76538 | 2,890,680 | 10.63 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Put | | 8,214.80000 | 8.21480 | 7,956,340 | 9.46 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Put | | 6,395.94000 | 6.39594 | 6,156,090 | 9.57 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Call | | 2,186.07000 | 2.18607 | 2,292,350 | 10.46 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Put | | 3,403.02000 | 3.40302 | 3,226,390 | 10.46 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Call | | 4,249.32000 | 4.24932 | 4,413,840 | 11.06 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Put | | 1,789.27000 | 1.78927 | 1,670,880 | 11.06 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Call | | 8,975.84000 | 8.97584 | 9,207,780 | 12.68 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Call | | 4,149.24000 | 4.14924 | 4,300,550 | 11.17 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Put | | 2,743.60000 | 2.74360 | 2,608,490 | 11.17 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Call | | 4,078.24000 | 4.07824 | 4,228,000 | 11.15 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Put | | 2,790.51000 | 2.79051 | 2,653,850 | 11.15 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Call | | 4,113.83000 | 4.11383 | 4,264,360 | 11.16 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Put | | 2,767.12000 | 2.76712 | 2,631,230 | 11.16 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 15,48 |
| Total For R2035 | | | | | | | | | | | 5,426,822.40 | 60 | 147,12 |
| R2037 | On | 03/02/2022 | Bond Future | | | 10.50029 | 85.24675 | 10.52741 | 85.06722 | 12.16 | 89,338,594.00 | 1,048 | 58,52 |
| R2037 | On | 05/05/2022 | Bond Future | | | 10.67965 | 86.29750 | 10.70768 | 86.11668 | 11.87 | 90,439,780.00 | 1,048 | 83,92 |
| R2037 | On | 04/08/2022 | Bond Future | | | 10.86268 | 83.18019 | 10.89180 | 82.99728 | 11.89 | 0.00 | 0 | 49,47 |
| R2037 | On | 03/11/2022 | Bond Future | | | 11.04205 | 84.24859 | 11.07230 | 84.06329 | 11.47 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 179,778,374.00 | 2,096 | 191,86 |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Put | | 0.04000 | 0.00004 | 0,000 | 15.22 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Call | | 5,787.26000 | 5.78726 | 5,966,730 | 15.18 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Put | | 0.06000 | 0.00006 | 0,000 | 15.18 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Call | | 5,846.71000 | 5.84671 | 6,026,190 | 15.20 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Put | | 0.05000 | 0.00005 | 0,000 | 15.20 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Call | | 5,906.09000 | 5.90609 | 6,085,580 | 15.22 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Call | | 7,239.80000 | 7.23980 | 7,380,000 | 14.24 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Put | | 392.56000 | 0.39256 | 351,940 | 14.24 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Call | | 7,139.04000 | 7.13904 | 7,278,280 | 14.20 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Put | | 405.38000 | 0.40538 | 363,800 | 14.20 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Call | | 7,189.35000 | 7.18935 | 7,329,080 | 14.22 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Put | | 398.87000 | 0.39887 | 357,780 | 14.22 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.42 | Call | | 4,866.66000 | 4.86666 | 4,970,760 | 12.82 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.42 | Put | | 1,649.79000 | 1.64979 | 1,570,980 | 12.82 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.10 | Call | | 869.81000 | 0.86981 | 896,950 | 11.07 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.10 | Put | | 6,062.65000 | 6.06265 | 5,906,880 | 11.07 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.89 | Call | | 2,853.59000 | 2.85359 | 2,926,090 | 12.04 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.91 | Put | | 2,805.40000 | 2.80540 | 2,696,260 | 12.06 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.21 | Call | | 4,009.24000 | 4.00924 | 4,101,500 | 12.46 | 0.00 | 0 | 1,00 |
| R2037 | On | 04/08/2022 | Bond Future | 10.89 | Put | | 2,864.88000 | 2.86488 | 2,754,470 | 12.04 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.90 | Call | | 2,886.53000 | 2.88653 | 2,959,670 | 12.05 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.90 | Put | | 2,835.13000 | 2.83513 | 2,725,360 | 12.05 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.21 | Put | | 2,048.75000 | 2.04875 | 1,958,100 | 12.46 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.95 | Call | | 7,218.95000 | 7.21895 | 7,347,900 | 13.77 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.95 | Put | | 957.80000 | 0.95780 | 903,840 | 13.77 | 0.00 | 0 | 1,00 |
| R2037 | On | 04/08/2022 | Bond Future | 10.91 | Call | | 2,919.42000 | 2.91942 | 2,993,190 | 12.06 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Call | | 4,218.93000 | 4.21893 | 4,310,800 | 11.77 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Put | | 2,724.56000 | 2.72456 | 2,631,130 | 11.77 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Call | | 4,146.98000 | 4.14698 | 4,237,840 | 11.75 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Put | | 2,771.76000 | 2.77176 | 2,677,320 | 11.75 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Call | | 4,182.89000 | 4.18289 | 4,274,260 | 11.76 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Put | | 2,748.06000 | 2.74806 | 2,654,130 | 11.76 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 2,25 |
| Total For R2037 | | | | | | | | | | | 179,778,374.00 | 2,096 | 194,11 |
| R2040 | On | 03/02/2022 | Bond Future | | | 10.59493 | 87.49314 | 10.62197 | 87.29969 | 12.75 | 254,167,571.70 | 2,905 | 20,71 |
| R2040 | On | 05/05/2022 | Bond Future | | | 10.76793 | 88.57163 | 10.79588 | 88.37672 | 12.44 | 283,872,074.15 | 3,205 | 57,60 |
| R2040 | On | 04/08/2022 | Bond Future | | | 10.94425 | 85.23403 | 10.97329 | 85.03679 | 12.47 | 0.00 | 0 | 39,50 |
| R2040 | On | 03/11/2022 | Bond Future | | | 11.11649 | 86.32874 | 11.14663 | 86.12904 | 12.03 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 538,039,645.85 | 6,110 | 117,94 |
| R2040 | On | 03/02/2022 | Bond Future | 10.60 | Call | | 512.84000 | 0.51284 | 434,700 | 13.16 | 0.00 | 0 | 2,00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Put | | 0.05000 | 0.00005 | 0,000 | 16.36 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 10.60 | Put | | 669.97000 | 0.66997 | 398,380 | 13.16 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Call | | 6,378.34000 | 6.37834 | 6,571,730 | 16.32 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Put | | 0.06000 | 0.00006 | 0,000 | 16.32 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Call | | 6,441.62000 | 6.44162 | 6,635,020 | 16.34 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Put | | 0.05000 | 0.00005 | 0,000 | 16.34 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Call | | 6,504.83000 | 6.50483 | 6,698,230 | 16.36 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 9.82 | Put | | 7,419.05000 | 7.41905 | 7,228,730 | 10.84 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 10.57 | Call | | 1,529.89000 | 1.52989 | 1,575,390 | 12.20 | 0.00 | 0 | 1,20 |
| R2040 | On | 05/05/2022 | Bond Future | 11.91 | Call | | 7,647.85000 | 7.64785 | 7,799,780 | 14.63 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 10.57 | Put | | 3,124.97000 | 3.12497 | 2,975,560 | 12.20 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.91 | Put | | 409.97000 | 0.40997 | 366,990 | 14.63 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.92 | Call | | 7,701.80000 | 7.70180 | 7,854,240 | 14.65 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.92 | Put | | 403.39000 | 0.40339 | 360,920 | 14.65 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 9.82 | Call | | 185.05000 | 0.18505 | 189,640 | 10.84 | 0.00 | 0 | 1,20 |
| R2040 | On | 05/05/2022 | Bond Future | 13.04 | Call | | 13,686.82000 | 13.68682 | 13,872,910 | 16.13 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 13.04 | Put | | 55.13000 | 0.05513 | 46,310 | 16.13 | 0.00 | 0 | 1,20 |
| R2040 | On | 05/05/2022 | Bond Future | 11.90 | Call | | 7,593.92000 | 7.59392 | 7,745,340 | 14.61 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.90 | Put | | 416.65000 | 0.41665 | 373,160 | 14.61 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 9.70 | Call | | 311.23000 | 0.31123 | 321,750 | 11.05 | 0.00 | 0 | 40 |
| R2040 | On | 04/08/2022 | Bond Future | 9.70 | Put | | 9,676.03000 | 9.67603 | 9,489,310 | 11.05 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 10.70 | Call | | 2,204.48000 | 2.20448 | 2,264,460 | 12.41 | 0.00 | 0 | 40 |
| R2040 | On | 04/08/2022 | Bond Future | 11.03 | Put | | 2,919.56000 | 2.91956 | 2,804,560 | 12.80 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.04 | Call | | 3,340.39000 | 3.34039 | 3,423,300 | 12.81 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 10.70 | Put | | 4,089.34000 | 4.08934 | 3,952,080 | 12.41 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.04 | Put | | 2,890.00000 | 2.89000 | 2,775,670 | 12.81 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.05 | Call | | 3,378.04000 | 3.37804 | 3,461,620 | 12.83 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.05 | Put | | 2,860.46000 | 2.86046 | 2,746,800 | 12.83 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 12.24 | Call | | 8,806.66000 | 8.80666 | 8,953,440 | 15.01 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 12.24 | Put | | 857.99000 | 0.85799 | 807,530 | 15.01 | 0.00 | 0 | 40 |
| R2040 | On | 04/08/2022 | Bond Future | 11.03 | Call | | 3,302.67000 | 3.30267 | 3,384,910 | 12.80 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.39 | Call | | 4,547.23000 | 4.54723 | 4,646,120 | 12.44 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.39 | Put | | 2,961.59000 | 2.96159 | 2,860,780 | 12.44 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.40 | Call | | 4,586.16000 | 4.58616 | 4,685,590 | 12.45 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.40 | Put | | 2,936.38000 | 2.93638 | 2,836,110 | 12.45 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.41 | Call | | 4,625.22000 | 4.62522 | 4,725,190 | 12.47 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.41 | Put | | 2,911.37000 | 2.91137 | 2,811,640 | 12.47 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 6,90 |
| Total For R2040 | | | | | | | | | | | 538,039,645.85 | 6,110 | 124,92 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2044 | On | 03/02/2022 | | | 10.65446 | 84.13962 | 10.68141 | 83.94321 | | 13.42 | 1,712,072,987.76 | 20,348 | 22,56 |
| R2044 | On | 05/05/2022 | | | 10.81927 | 85.17680 | 10.84713 | 84.97885 | | 13.09 | 999,464,571.20 | 11,734 | 55,18 |
| R2044 | On | 04/08/2022 | | | 10.98699 | 81.91952 | 11.01592 | 81.71925 | | 13.13 | 0.00 | 0 | 21,68 |
| R2044 | On | 03/11/2022 | | | 11.15041 | 82.97168 | 11.18043 | 82.76889 | | 12.67 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 2,711,537,558.96 | 32,082 | 99,44 |
| R2044 | On | 03/02/2022 | 11.59 | Call | | | 6,199.11000 | 6.19911 | 6,395,380 | 17.45 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | 11.59 | Put | | | 0.14000 | 0.00014 | 0,000 | 17.45 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | 11.60 | Call | | | 6,262.99000 | 6.26299 | 6,459,280 | 17.47 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | 11.60 | Put | | | 0.12000 | 0.00012 | 0,000 | 17.47 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | 11.61 | Call | | | 6,326.79000 | 6.32679 | 6,523,090 | 17.50 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | 11.61 | Put | | | 0.11000 | 0.00011 | 0,000 | 17.50 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | 11.91 | Call | | | 7,462.90000 | 7.46290 | 7,613,890 | 15.44 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | 11.91 | Put | | | 461.98000 | 0.46198 | 415,020 | 15.44 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | 11.92 | Call | | | 7,516.79000 | 7.51679 | 7,668,320 | 15.46 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | 11.92 | Put | | | 454.79000 | 0.45479 | 408,370 | 15.46 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | 11.93 | Call | | | 7,570.62000 | 7.57062 | 7,722,680 | 15.48 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | 11.93 | Put | | | 447.63000 | 0.44763 | 401,740 | 15.48 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | 11.10 | Put | | | 2,807.88000 | 2.80788 | 2,693,870 | 13.25 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | 11.08 | Call | | | 3,310.40000 | 3.31040 | 3,395,240 | 13.23 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | 11.08 | Put | | | 2,869.68000 | 2.86968 | 2,754,250 | 13.23 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | 11.09 | Call | | | 3,347.78000 | 3.34778 | 3,433,330 | 13.24 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | 11.09 | Put | | | 2,838.64000 | 2.83864 | 2,723,920 | 13.24 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | 11.10 | Call | | | 3,385.34000 | 3.38534 | 3,471,600 | 13.25 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | 11.40 | Call | | | 4,527.15000 | 4.52715 | 4,626,510 | 13.12 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | 11.40 | Put | | | 3,069.28000 | 3.06928 | 2,965,850 | 13.12 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | 11.41 | Call | | | 4,566.12000 | 4.56612 | 4,666,040 | 13.14 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | 11.41 | Put | | | 3,042.90000 | 3.04290 | 2,940,030 | 13.14 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | 11.39 | Call | | | 4,488.03000 | 4.48803 | 4,586,830 | 13.11 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | 11.39 | Put | | | 3,095.60000 | 3.09560 | 2,991,610 | 13.11 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | | 2,711,537,558.96 | 32,082 | 99,44 |
| R2048 | On | 03/02/2022 | | | 10.59917 | 87.61718 | 10.61604 | 87.48991 | | 13.20 | 0.00 | 0 | 125,18 |
| R2048 | On | 05/05/2022 | | | 10.75592 | 84.26032 | 10.77331 | 84.13241 | | 13.54 | 0.00 | 0 | 159,6 |
| R2048 | On | 04/08/2022 | | | 10.91584 | 85.33447 | 10.93389 | 85.20511 | | 12.91 | 0.00 | 0 | 6,0 |
| R2048 | On | 03/11/2022 | | | 11.07288 | 82.03337 | 11.09161 | 81.90242 | | 13.11 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | 0.00 | 0 | 290,80 |
| R2048 | On | 03/02/2022 | 11.49 | Call | | | 6,159.57000 | 6.15957 | 6,286,630 | 17.10 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | 11.00 | Call | | | 2,845.12000 | 2.84512 | 2,938,630 | 15.58 | 0.00 | 0 | 1,40 |
| R2048 | On | 03/02/2022 | 10.20 | Put | | | 3,244.38000 | 3.24438 | 3,112,420 | 12.26 | 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 Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Call | | | 6,027.68000 | 6.02768 | 6,154,680 | 17.04 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Put | | | 0.27000 | 0.00027 | 0,000 | 17.04 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Call | | | 6,093.68000 | 6.09368 | 6,220,710 | 17.07 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Put | | | 0.24000 | 0.00024 | 0,000 | 17.07 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.50 | Call | | | 253.92000 | 0.25392 | 146,170 | 13.20 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.49 | Put | | | 0.21000 | 0.00021 | 0,000 | 17.10 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.70 | Call | | | 991.44000 | 0.99144 | 920,660 | 14.08 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.70 | Put | | | 362.99000 | 0.36299 | 164,940 | 14.08 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.90 | Call | | | 2,176.74000 | 2.17674 | 2,233,900 | 15.07 | 0.00 | 0 | 90 |
| R2048 | On | 03/02/2022 | Bond Future | 10.90 | Put | | | 83.92000 | 0.08392 | 13,810 | 15.07 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.50 | Put | | | 1,136.21000 | 1.13621 | 901,190 | 13.20 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.00 | Put | | | 36.95000 | 0.03695 | 3,190 | 15.58 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.30 | Call | | | 24.88000 | 0.02488 | 3,670 | 12.50 | 0.00 | 0 | 1,30 |
| R2048 | On | 03/02/2022 | Bond Future | 10.30 | Put | | | 2,466.15000 | 2.46615 | 2,317,670 | 12.50 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.40 | Call | | | 92.54000 | 0.09254 | 31,240 | 12.85 | 0.00 | 0 | 10 |
| R2048 | On | 03/02/2022 | Bond Future | 10.40 | Put | | | 1,748.17000 | 1.74817 | 1,559,600 | 12.85 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 9.80 | Call | | | 0.00000 | 0.00000 | 0,000 | 12.09 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 9.80 | Put | | | 6,562.84000 | 6.56284 | 6,435,570 | 12.09 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.00 | Call | | | 0.07000 | 0.00007 | 0,000 | 12.00 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.00 | Put | | | 4,874.57000 | 4.87457 | 4,747,230 | 12.00 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 10.20 | Call | | | 4.92000 | 0.00492 | 0,230 | 12.26 | 0.00 | 0 | 90 |
| R2048 | On | 05/05/2022 | Bond Future | 11.81 | Call | | | 7,517.39000 | 7.51739 | 7,606,330 | 15.80 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.81 | Put | | | 474.24000 | 0.47424 | 435,270 | 15.80 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.79 | Call | | | 7,407.13000 | 7.40713 | 7,495,200 | 15.76 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.79 | Put | | | 489.72000 | 0.48972 | 449,880 | 15.76 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.80 | Call | | | 7,462.24000 | 7.46224 | 7,550,740 | 15.78 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.80 | Put | | | 481.92000 | 0.48192 | 442,510 | 15.78 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Put | | | 3,012.55000 | 3.01255 | 2,927,630 | 13.19 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Call | | | 3,450.73000 | 3.45073 | 3,495,630 | 13.20 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Put | | | 2,979.96000 | 2.97996 | 2,895,500 | 13.20 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Call | | | 3,374.05000 | 3.37405 | 3,418,040 | 13.18 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Put | | | 3,045.20000 | 3.04520 | 2,959,830 | 13.18 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Call | | | 3,412.41000 | 3.41241 | 3,456,850 | 13.19 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Call | | | 4,602.73000 | 4.60273 | 4,659,530 | 13.45 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Put | | | 3,102.92000 | 3.10292 | 3,028,770 | 13.45 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Call | | | 4,643.12000 | 4.64312 | 4,700,290 | 13.47 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Put | | | 3,075.81000 | 3.07581 | 3,002,030 | 13.47 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Call | | | 4,562.46000 | 4.56246 | 4,618,900 | 13.44 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Put | | | 3,130.25000 | 3.13025 | 3,055,740 | 13.44 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 4,60 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 295,40 |
| R209 | On | 03/02/2022 | Bond Future | | | 10.29465 | 72.44649 | 10.32164 | 72.29153 | | 12.27 | 0.00 | 0 | 5,40 |
| R209 | On | 05/05/2022 | Bond Future | | | 10.45804 | 70.19718 | 10.48586 | 70.04113 | | 12.52 | 40,012,392.60 | 570 | 18,30 |
| R209 | On | 04/08/2022 | Bond Future | | | 10.61958 | 71.12396 | 10.64838 | 70.96605 | | 11.95 | 0.00 | 0 | 1,50 |
| R209 | On | 03/11/2022 | Bond Future | | | 10.78694 | 68.89505 | 10.81679 | 68.73514 | | 12.06 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | | 40,012,392.60 | 570 | 25,31 |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Put | | | 0.64000 | 0.00064 | 0,000 | 14.92 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Call | | | 3,847.90000 | 3.84790 | 4,002,050 | 14.88 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Put | | | 0.81000 | 0.00081 | 0,000 | 14.88 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Call | | | 3,900.69000 | 3.90069 | 4,054,930 | 14.90 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Put | | | 0.72000 | 0.00072 | 0,000 | 14.90 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Call | | | 3,953.44000 | 3.95344 | 4,107,760 | 14.92 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.45 | Put | | | 391.24000 | 0.39124 | 351,950 | 14.29 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 9.75 | Call | | | 330.02000 | 0.33002 | 339,730 | 11.24 | 0.00 | 0 | 8,50 |
| R209 | On | 05/05/2022 | Bond Future | 9.75 | Put | | | 4,628.67000 | 4.62867 | 4,482,330 | 11.24 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 10.25 | Call | | | 1,182.86000 | 1.18286 | 1,218,680 | 12.19 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.44 | Call | | | 5,463.19000 | 5.46319 | 5,579,490 | 14.27 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 10.25 | Put | | | 2,521.59000 | 2.52159 | 2,401,360 | 12.19 | 0.00 | 0 | 9,00 |
| R209 | On | 05/05/2022 | Bond Future | 10.75 | Call | | | 2,651.52000 | 2.65152 | 2,725,080 | 12.85 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 10.75 | Put | | | 1,194.19000 | 1.19419 | 1,111,700 | 12.85 | 0.00 | 0 | 3,00 |
| R209 | On | 05/05/2022 | Bond Future | 11.44 | Put | | | 397.56000 | 0.39756 | 357,810 | 14.27 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.45 | Call | | | 5,507.14000 | 5.50714 | 5,623,900 | 14.29 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 12.00 | Call | | | 7,948.68000 | 7.94868 | 8,085,440 | 15.27 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 12.00 | Put | | | 152.57000 | 0.15257 | 133,280 | 15.27 | 0.00 | 0 | 12,00 |
| R209 | On | 05/05/2022 | Bond Future | 11.43 | Call | | | 5,419.37000 | 5.41937 | 5,535,200 | 14.25 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.43 | Put | | | 404.06000 | 0.40406 | 363,840 | 14.25 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Put | | | 2,615.58000 | 2.61558 | 2,517,230 | 12.04 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Call | | | 2,240.12000 | 2.24012 | 2,298,570 | 12.02 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Put | | | 2,671.05000 | 2.67105 | 2,571,590 | 12.02 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Call | | | 2,267.35000 | 2.26735 | 2,326,360 | 12.03 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Put | | | 2,643.09000 | 2.64309 | 2,544,190 | 12.03 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Call | | | 2,294.96000 | 2.29496 | 2,354,520 | 12.04 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Call | | | 3,527.81000 | 3.52781 | 3,606,010 | 12.33 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Put | | | 2,400.71000 | 2.40071 | 2,319,000 | 12.33 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Call | | | 3,465.54000 | 3.46554 | 3,542,840 | 12.30 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Put | | | 2,443.05000 | 2.44305 | 2,360,440 | 12.30 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Call | | | 3,496.61000 | 3.49661 | 3,574,370 | 12.32 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Put | | | 2,421.79000 | 2.42179 | 2,339,640 | 12.32 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 32,62 |
| Total For R209 | | | | | | | | | | | | 40,012,392.60 | 570 | 57,94 |
| R210 | On | 03/02/2022 | Bond Future | | | 214.09084 | 214.09084 | 214.06247 | 214.06247 | | | 12,845,450.40 | 60 | 1,12 |
| R210 | On | 05/05/2022 | Bond Future | | | 213.91056 | 213.91056 | 213.88416 | 213.88416 | | | 0.00 | 0 | 1,03 |
| R210 | On | 04/08/2022 | Bond Future | | | 216.78601 | 216.78601 | 216.75995 | 216.75995 | | | 0.00 | 0 | 26 |
| R210 | On | 03/11/2022 | Bond Future | | | 216.69768 | 216.69768 | 216.67072 | 216.67072 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | | 12,845,450.40 | 60 | 2,43 |
| Total For R210 | | | | | | | | | | | | 12,845,450.40 | 60 | 2,43 |
| R213 | On | 03/02/2022 | Bond Future | | | 9.64093 | 87.38970 | 9.68323 | 87.16461 | | 9.39 | 166,127,819.70 | 1,901 | 17,93 |
| R213 | On | 05/05/2022 | Bond Future | | | 9.82836 | 84.91482 | 9.87230 | 84.68790 | | 9.62 | 161,423,072.82 | 1,901 | 22,86 |
| R213 | On | 04/08/2022 | Bond Future | | | 10.02149 | 86.00019 | 10.06736 | 85.77051 | | 9.13 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | | | 10.21597 | 83.58930 | 10.26386 | 83.35670 | | 9.20 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 327,550,892.52 | 3,802 | 40,75 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Call | | | 0.00000 | 0.00000 | 0,000 | 8.46 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Put | | | 5,842.10000 | 5.84210 | 5,617,010 | 8.46 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Put | | | 2.57000 | 0.00257 | 0,020 | 10.82 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 10.60 | Call | | | 4,693.27000 | 4.69327 | 4,918,340 | 11.44 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.60 | Put | | | 0.02000 | 0.00002 | 0,000 | 11.44 | 0.00 | 0 | 43 |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Call | | | 5,037.52000 | 5.03752 | 5,262,600 | 11.57 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.00 | Put | | | 33.26000 | 0.03326 | 2,190 | 10.06 | 0.00 | 0 | 43 |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Call | | | 2,440.56000 | 2.44056 | 2,658,280 | 10.52 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Put | | | 7.50000 | 0.00750 | 0,130 | 10.52 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Call | | | 2,541.35000 | 2.54135 | 2,760,450 | 10.58 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.15 | Put | | | 2,895.29000 | 2.89529 | 2,669,830 | 8.51 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Call | | | 2,945.02000 | 2.94502 | 3,167,560 | 10.82 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Put | | | 48.34000 | 0.04834 | 4,400 | 9.95 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Call | | | 1,549.79000 | 1.54979 | 1,734,500 | 9.98 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Put | | | 44.09000 | 0.04409 | 3,710 | 9.98 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Call | | | 1,597.73000 | 1.59773 | 1,785,780 | 10.01 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Put | | | 0.01000 | 0.00001 | 0,000 | 11.57 | 0.00 | 0 | 22 |
| R213 | On | 03/02/2022 | Bond Future | 10.00 | Call | | | 1,694.46000 | 1.69446 | 1,888,480 | 10.06 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Put | | | 2,509.08000 | 2.50908 | 2,282,640 | 8.52 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Call | | | 185.50000 | 0.18550 | 151,160 | 9.00 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Put | | | 736.17000 | 0.73617 | 476,740 | 9.00 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Call | | | 653.14000 | 0.65314 | 713,410 | 9.42 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Put | | | 6.08000 | 0.00608 | 0,090 | 10.58 | 0.00 | 0 | 22 |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Call | | | 1,502.12000 | 1.50212 | 1,683,270 | 9.95 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Call | | | 0.00000 | 0.00000 | 0,000 | 8.48 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Put | | | 4,864.75000 | 4.86475 | 4,639,660 | 8.48 | 0.00 | 0 | |

| 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 | 03/02/2022 | Bond Future | 9.15 | Call | | 0.38000 | 0.00038 | 0,010 | 8.51 | 0.00 | 0 | 2 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Put | | 246.62000 | 0.24662 | 81,800 | 9.42 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Put | | 40.16000 | 0.04016 | 3,120 | 10.01 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Call | | 1.42000 | 0.00142 | 0,070 | 8.52 | 0.00 | 0 | 4 |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Put | | 524.77000 | 0.52477 | 462,400 | 10.74 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Call | | 4,356.32000 | 4.35632 | 4,521,610 | 10.76 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Put | | 516.35000 | 0.51635 | 454,720 | 10.76 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Call | | 4,396.52000 | 4.39652 | 4,562,540 | 10.77 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Put | | 508.06000 | 0.50806 | 447,160 | 10.77 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Call | | 4,316.20000 | 4.31620 | 4,480,750 | 10.74 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.88 | Call | | 1,793.71000 | 1.79371 | 1,880,240 | 9.05 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.88 | Put | | 2,737.03000 | 2.73703 | 2,593,880 | 9.05 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.89 | Call | | 1,816.82000 | 1.81682 | 1,904,150 | 9.06 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.89 | Put | | 2,709.44000 | 2.70944 | 2,567,090 | 9.06 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.90 | Call | | 1,840.09000 | 1.84009 | 1,928,220 | 9.06 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.90 | Put | | 2,682.06000 | 2.68206 | 2,540,510 | 9.06 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.37 | Call | | 2,953.65000 | 2.95365 | 3,067,900 | 9.28 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.37 | Put | | 2,441.11000 | 2.44111 | 2,322,760 | 9.28 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | Bond Future | 10.40 | Put | | 2,377.46000 | 2.37746 | 2,261,080 | 9.30 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.13 | Call | | 640.32000 | 0.64032 | 677,240 | 8.46 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | Bond Future | 9.13 | Put | | 6,380.24000 | 6.38024 | 6,184,560 | 8.46 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.98 | Call | | 2,007.84000 | 2.00784 | 2,095,970 | 9.03 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.98 | Put | | 3,398.91000 | 3.39891 | 3,254,440 | 9.03 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | Bond Future | 10.38 | Call | | 2,980.17000 | 2.98017 | 3,095,080 | 9.29 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.38 | Put | | 2,419.55000 | 2.41955 | 2,301,860 | 9.29 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.39 | Call | | 3,007.09000 | 3.00709 | 3,122,660 | 9.30 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.39 | Put | | 2,398.43000 | 2.39843 | 2,281,400 | 9.30 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.40 | Call | | 3,034.13000 | 3.03413 | 3,150,350 | 9.30 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 3,45 |
| Total For R213 | | | | | | | | | | | 327,550,892.52 | 3,802 | 44,25 |
| R214 | On | 03/02/2022 | Bond Future | | | 10.59924 | 69.61194 | 10.62615 | 69.45196 | 13.26 | 0.00 | 0 | 11,60 |
| R214 | On | 05/05/2022 | Bond Future | | | 10.75746 | 67.17292 | 10.78520 | 67.01177 | 13.58 | 0.00 | 0 | 16,70 |
| R214 | On | 04/08/2022 | Bond Future | | | 10.91866 | 68.02923 | 10.94741 | 67.86610 | 12.96 | 0.00 | 0 | 1,30 |
| R214 | On | 03/11/2022 | Bond Future | | | 11.07707 | 65.63766 | 11.10684 | 65.47250 | 13.16 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 0.00 | 0 | 29,70 |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Call | | 4,302.26000 | 4.30226 | 4,461,710 | 16.59 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Put | | 0.53000 | 0.00053 | 0,000 | 16.59 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Call | | 4,355.58000 | 4.35558 | 4,515,090 | 16.61 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Put | | 0.47000 | 0.00047 | 0,000 | 16.61 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Call | | 4,408.84000 | 4.40884 | 4,568,400 | 16.64 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Put | | 0.42000 | 0.00042 | 0,000 | 16.64 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Put | | 439.36000 | 0.43936 | 396,550 | 15.62 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Call | | 5,623.81000 | 5.62381 | 5,742,620 | 15.65 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Put | | 432.64000 | 0.43264 | 390,300 | 15.65 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Call | | 5,668.02000 | 5.66802 | 5,787,300 | 15.67 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Put | | 425.95000 | 0.42595 | 384,080 | 15.67 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Call | | 5,579.56000 | 5.57956 | 5,697,900 | 15.62 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Call | | 2,630.36000 | 2.63036 | 2,696,580 | 13.22 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Put | | 2,502.63000 | 2.50263 | 2,405,720 | 13.22 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Call | | 2,660.37000 | 2.66037 | 2,727,150 | 13.24 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Put | | 2,476.23000 | 2.47623 | 2,379,880 | 13.24 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Call | | 2,690.54000 | 2.69054 | 2,757,890 | 13.25 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Put | | 2,450.05000 | 2.45005 | 2,354,270 | 13.25 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Put | | 2,423.07000 | 2.42307 | 2,340,570 | 13.56 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Call | | 3,736.68000 | 3.73668 | 3,818,430 | 13.54 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Put | | 2,465.61000 | 2.46561 | 2,382,200 | 13.54 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Call | | 3,768.96000 | 3.76896 | 3,851,160 | 13.55 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Put | | 2,444.26000 | 2.44426 | 2,361,300 | 13.55 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Call | | 3,801.34000 | 3.80134 | 3,884,000 | 13.56 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 0.00 | 0 | 29,71 |
| Total for Bond | | | | | | | | | | | 5,702,276,434.57 | 62,656 | 1,600,0€ |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | | 0.00 | 0 | |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | 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 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------|
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | | 0.00 | 0 | |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R212 | | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | 0.00 | 0 | |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | | | 819.02600 | 819.02600 | 817.22700 | 817.22700 | | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | | | 829.10400 | 829.10400 | 827.31000 | 827.31000 | | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | | | 839.92400 | 839.92400 | 838.11400 | 838.11400 | | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | | | 850.82500 | 850.82500 | 848.99200 | 848.99200 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 1,02 |
| GOVI On 03/02/2022 GOVI | 792.74 | Call | | | 244,870.00000 | 24.48700 | 262,860,000 | | | 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 | | | 244,770.00000 | 24.47700 | 262,760,000 | | | 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 | | | 244,670.00000 | 24.46700 | 262,660,000 | | | 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 | Call | | | 390,800.00000 | 39.08000 | 408,740,000 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | 788.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| GOVI | On | 05/05/2022 | GOVI | 788.24 | Call | | | 390,700.00000 | 39.07000 | 408,640,000 | | 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 | | | 390,600.00000 | 39.06000 | 408,540,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 188,340.00000 | 18.83400 | 206,440,000 | | 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 | | | 188,540.00000 | 18.85400 | 206,640,000 | | 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 | | | 188,440.00000 | 18.84400 | 206,540,000 | | 0.00 | 0 | |
| GOVI | On | 03/11/2022 | GOVI | 820.43 | Call | | | 285,620.00000 | 28.56200 | 303,950,000 | | 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 | | | 285,820.00000 | 28.58200 | 304,150,000 | | 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 | | | 285,720.00000 | 28.57200 | 304,050,000 | | 0.00 | 0 | |
| GOVI | On | 03/11/2022 | GOVI | 820.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 1,02 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 1,02 |
| AL37 | On | 03/02/2022 | Index Future | | | 816.29100 | 816.29100 | 814.83700 | 814.83700 | | | 0.00 | 0 | |
| AL37 | On | 05/05/2022 | Index Future | | | 826.33500 | 826.33500 | 824.89000 | 824.89000 | | | 0.00 | 0 | |
| AL37 | On | 04/08/2022 | Index Future | | | 837.11900 | 837.11900 | 835.66200 | 835.66200 | | | 0.00 | 0 | |
| AL37 | On | 03/11/2022 | Index Future | | | 847.98300 | 847.98300 | 846.50900 | 846.50900 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 03/02/2022 | Index Future | | | 933.81100 | 933.81100 | 931.66200 | 931.66200 | | | 0.00 | 0 | |
| AL7T | On | 05/05/2022 | Index Future | | | 945.30000 | 945.30000 | 943.15700 | 943.15700 | | | 0.00 | 0 | |
| AL7T | On | 04/08/2022 | Index Future | | | 957.63600 | 957.63600 | 955.47400 | 955.47400 | | | 0.00 | 0 | |
| AL7T | On | 03/11/2022 | Index Future | | | 970.06500 | 970.06500 | 967.87500 | 967.87500 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 03/02/2022 | Index Future | | | 830.00300 | 830.00300 | 828.17300 | 828.17300 | | | 0.00 | 0 | 8 |
| ALBI | On | 05/05/2022 | Index Future | | | 840.21600 | 840.21600 | 838.39100 | 838.39100 | | | 0.00 | 0 | 12 |
| ALBI | On | 04/08/2022 | Index Future | | | 851.18100 | 851.18100 | 849.34000 | 849.34000 | | | 0.00 | 0 | 9 |
| ALBI | On | 03/11/2022 | Index Future | | | 862.22800 | 862.22800 | 860.36400 | 860.36400 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 30 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 30 |
| IGOV | On | 03/02/2022 | Index Future | | | 306.59000 | 306.59000 | 306.78300 | 306.78300 | | | 0.00 | 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 |
|--------------------------------|----|------------|------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|---------------|------------------|---------------|
| IGOV | On | 05/05/2022 | | | 310.43900 | 310.43900 | 310.64400 | 310.64400 | | | | 0.00 | 0 | 45 |
| IGOV | On | 04/08/2022 | | | 314.56500 | 314.56500 | 314.77600 | 314.77600 | | | | 0.00 | 0 | |
| IGOV | On | 03/11/2022 | | | 318.72200 | 318.72200 | 318.93600 | 318.93600 | | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 45 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 45 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 80 |
| JIBAR | f | On | 16/02/2022 | | 4.13500 | 95.86500 | 4.11500 | 95.88500 | | | | 0.00 | 0 | |
| JIBAR | f | On | 16/03/2022 | | 4.18500 | 95.81500 | 4.21500 | 95.78500 | | | | 0.00 | 0 | |
| JIBAR | f | On | 20/04/2022 | | 4.48000 | 95.52000 | 4.50000 | 95.50000 | | | | 0.00 | 0 | |
| JIBAR | f | On | 18/05/2022 | | 4.53000 | 95.47000 | 4.57000 | 95.43000 | | | | 0.00 | 0 | |
| JIBAR | f | On | 15/06/2022 | | 4.84500 | 95.15500 | 4.88500 | 95.11500 | | | | 0.00 | 0 | |
| JIBAR | f | On | 20/07/2022 | | 4.91000 | 95.09000 | 4.94500 | 95.05500 | | | | 0.00 | 0 | |
| JIBAR | f | On | 21/09/2022 | | 5.26000 | 94.74000 | 5.32000 | 94.68000 | | | | 0.00 | 0 | |
| JIBAR | f | On | 21/12/2022 | | 5.81000 | 94.19000 | 5.89500 | 94.10500 | | | | 0.00 | 0 | |
| JIBAR | f | On | 15/03/2023 | | 6.20000 | 93.80000 | 6.29000 | 93.71000 | | | | 0.00 | 0 | |
| JIBAR | f | On | 21/06/2023 | | 6.39000 | 93.61000 | 6.48500 | 93.51500 | | | | 0.00 | 0 | |
| JIBAR | f | On | 20/09/2023 | | 6.60500 | 93.39500 | 6.70500 | 93.29500 | | | | 0.00 | 0 | |
| JIBAR | f | On | 20/12/2023 | | 6.77500 | 93.22500 | 6.85000 | 93.15000 | | | | 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 |
| Total for Derivatives : | | | | | | | | | | | 5,702,276,434.57 | 62,656 | 1,602,12 | |
| ABCPI | On | 07/12/2023 | Spot Bond | | 2.81000 | 315.52041 | 2.81000 | 315.44123 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | | | 0.00 | 0 | |
| ABF001 | On | 13/09/2026 | Spot Bond | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | | | 0.00 | 0 | |
| ABF003 | On | 18/07/2024 | Spot Bond | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | | | 0.00 | 0 | |
| ABF004 | On | 30/06/2026 | Spot Bond | | 9.65000 | 100.91031 | 9.65000 | 100.88419 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | | | 0.00 | 0 | |
| ABF005 | On | 30/06/2031 | Spot Bond | | 10.85500 | 92.08734 | 10.85500 | 92.06060 | | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ABF005 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN0 On 17/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN1 On 14/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN1 On 11/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN1 On 26/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 30/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 30/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 25/05/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 17/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 17/10/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 29/08/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 15/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 15/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 07/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 1,650,000,00 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 1,650,000,00 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 1,650,000,00 |
| ABFN3i On 07/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 07/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 07/02/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 23/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3i On 16/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4i On 16/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4i On 16/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 30/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2031 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.27000 | 7.27000 | 7.27000 | 7.27000 | | | | 0.00 | 0 | 20,184,90 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 20,184,90 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 20,184,90 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 32.81455 | 100.00000 | 32.73543 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 3.02000 | 3.02000 | 3.02000 | 3.02000 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 3.87000 | 3.87000 | 3.87000 | 3.87000 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 4.45000 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.96000 | 6.96000 | 6.96000 | 6.96000 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.70500 | 7.70500 | 7.70500 | 7.70500 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABS13 On 14/05/2022 Spot Bond | | | 5.40000 | 103.30909 | 5.40000 | 103.29403 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 5.49000 | 105.42181 | 5.49000 | 105.40603 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 7.39500 | 112.09952 | 7.39500 | 112.07704 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 7.97000 | 114.57560 | 7.97000 | 114.55086 | | | | 0.00 | 0 | |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | |
| ABS18 On 26/09/2023 Spot Bond | | | 5.93000 | 109.54803 | 5.93000 | 109.53035 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.79000 | 107.35389 | 7.79000 | 107.33122 | | | | 0.00 | 0 | 1,840,000,00 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 1,840,000,00 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 1,840,000,00 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 14.36580 | 100.00000 | 14.33365 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.13000 | 319.28190 | 2.13000 | 319.20765 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.35500 | 175.48051 | 1.35500 | 175.45641 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 10.58000 | 10.58000 | 10.58000 | 10.58000 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 100,000,00 |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 1,000,000,00 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 500,000,00 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | |
| AH2A1 On 18/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A11 | | | | | | | | | | 0.00 | 0 | |
| AH2A2 On 18/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3 On 18/07/2026 Spot Bond | | | 8.00500 | 99.32172 | 8.00500 | 99.30019 | | | | 0.00 | 0 | |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | |
| AH2B1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |
| AH2C1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |
| AHF2O On 18/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AHF2O1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 6.65000 | 109.09586 | 6.65000 | 109.07647 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A: On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B: On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C: On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D: On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 7.73000 | 107.62631 | 7.73000 | 107.60388 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 8.15000 | 103.94629 | 8.15000 | 103.92335 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.66500 | 93.07581 | 11.66500 | 93.04666 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.90000 | 183.87327 | 5.90000 | 183.81187 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 4.80000 | 245.78101 | 4.80000 | 245.70614 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 5.30000 | 213.47363 | 5.30000 | 213.40576 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 31/01/2022 Spot Bond | | | 2.33000 | 175.46645 | 2.33000 | 175.44704 | | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 31/01/2022 Spot Bond | | | 2.37500 | 175.46580 | 2.37500 | 175.44662 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/03/2028 Spot Bond | | | 4.74000 | 194.92723 | 4.74000 | 194.86817 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN18 On 20/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 30/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 31/01/2038 Spot Bond | | | 4.84000 | 113.09914 | 4.84000 | 113.06450 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 20/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 4.53500 | 4.53500 | 4.53500 | 4.53500 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 28/02/2033 Spot Bond | | | 4.97500 | 4.97500 | 4.97500 | 4.97500 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 09/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 31/01/2038 Spot Bond | | | 4.95000 | 111.54007 | 4.95000 | 111.50557 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 06/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN383 On 15/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN384 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN386 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN388 On 20/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN395 On 17/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN399 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN409 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN415 On 05/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN419 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 | |
| ASN420 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN421 On 22/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN45(On 23/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45(On 01/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45(On 20/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45(On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46(On 17/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46(On 17/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46(On 31/01/2023 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 9.39500 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47(On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 10.90500 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47(On 31/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47(On 31/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47(On 17/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48(On 20/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48! On 25/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN48! On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 10.63000 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN48! On 01/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49! On 15/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49! On 15/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN50! On 28/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50! On 21/12/2026 Spot Bond | | | 9.40000 | 99.53196 | 9.40000 | 99.50685 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50! On 21/12/2026 Spot Bond | | | 8.58000 | 99.40535 | 8.58000 | 99.38241 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51! On 21/12/2026 Spot Bond | | | 9.13000 | 98.01539 | 9.13000 | 97.99136 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51! On 21/12/2026 Spot Bond | | | 9.13000 | 98.01539 | 9.13000 | 97.99136 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN52! On 31/07/2022 Spot Bond | | | 9.10000 | 100.10742 | 9.10000 | 100.08353 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52! On 31/07/2024 Spot Bond | | | 11.05000 | 100.08917 | 11.05000 | 100.05944 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN530 On 31/07/2024 Spot Bond | | | 11.00000 | 100.08878 | 11.00000 | 100.05917 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN530 On 31/01/2024 Spot Bond | | | 10.50000 | 100.08484 | 10.50000 | 100.05655 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN530 On 31/01/2024 Spot Bond | | | 10.50000 | 100.08484 | 10.50000 | 100.05655 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 28/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 31/07/2023 Spot Bond | | | 10.60000 | 100.08563 | 10.60000 | 100.05708 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN550 On 31/01/2024 Spot Bond | | | 10.47000 | 101.78789 | 10.47000 | 101.76860 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN550 On 31/01/2024 Spot Bond | | | 10.55000 | 100.08524 | 10.55000 | 100.05682 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN560 On 05/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN560 On 24/04/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN56: On 04/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 13/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 13/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 14/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN586 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 18/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 31/01/2023 Spot Bond | | | 9.22000 | 100.07473 | 9.22000 | 100.04981 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 11/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 17/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 24/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 23/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 28/02/2031 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 31/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 06/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 28/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 11/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 28/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | |
| ASN633 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN634 On 05/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN635 On 06/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN644 On 12/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN645 On 08/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |
| ASN646 On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN658 On 11/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN660 | | | | | | | | | | 0.00 | 0 | |
| ASN660 On 27/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN665 | | | | | | | | | | 0.00 | 0 | |
| ASN665 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN667 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN669 On 29/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN717 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 15/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN724 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74(On 18/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN740 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 22/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN741 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74(On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 25/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN74(On 31/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN754 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN755 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN755 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN757 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN757 | | | | | | | | | | 0.00 | 0 | |
| ASN75(On 31/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN758 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN758 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN75(On 01/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN759 | | | | | | | | | | 0.00 | 0 | |
| ASN76(On 01/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN760 | | | | | | | | | | 0.00 | 0 | |
| ASN76(On 10/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN761 | | | | | | | | | | 0.00 | 0 | |
| ASN76(On 17/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN764 | | | | | | | | | | 0.00 | 0 | |
| ASN76(On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN767 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN767 | | | | | | | | | | 0.00 | 0 | |
| ASN76(On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |
| ASN77(On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN77(On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN771 | | | | | | | | | | 0.00 | 0 | |
| ASN77(On 29/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN775 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN775 | | | | | | | | | | 0.00 | 0 | |
| ASN77(On 05/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN778 | | | | | | | | | | 0.00 | 0 | |
| ASN77(On 11/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN779 | | | | | | | | | | 0.00 | 0 | |
| ASN78(On 11/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN780 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For ASN780 | | | | | | | | | | 0.00 | 0 | |
| ASN78 On 11/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN781 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN781 | | | | | | | | | | 0.00 | 0 | |
| ASN78 On 13/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN782 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN782 | | | | | | | | | | 0.00 | 0 | |
| ASN78 On 21/12/2026 Spot Bond | | | 8.83384 | 8.83384 | 8.83384 | 8.83384 | | | | 0.00 | 0 | |
| Total ASN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN783 | | | | | | | | | | 0.00 | 0 | |
| ASN78 On 19/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total ASN784 SPOT | | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total For ASN784 | | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| ASN78 On 25/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN785 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN785 | | | | | | | | | | 0.00 | 0 | |
| ASN78 On 28/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN787 | | | | | | | | | | 0.00 | 0 | |
| ASN78 On 28/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN789 | | | | | | | | | | 0.00 | 0 | |
| ASN79 On 28/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN790 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN790 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 4.38000 | 104.03577 | 4.38000 | 104.02336 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.35709 | 9.30000 | 103.33109 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.73000 | 100.98533 | 6.73000 | 100.96697 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW35 On 18/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAW35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW35 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 8.85000 | 8.85000 | 8.85000 | 8.85000 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.19000 | 11.19000 | 11.19000 | 11.19000 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA86 | | | | | | | | | | 0.00 | 0 | |
| BAYA86 On 31/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |
| BAYA88 On 30/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA89 On 30/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA90 On 30/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA91 On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYA93 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYB20 On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 8.13500 | 8.13500 | 8.13500 | 8.13500 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For BDX31 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BDX34 On 14/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BDX34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX34 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.64000 | 107.28927 | 7.64000 | 107.26706 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 1,000,000,00 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 6.39000 | 107.42112 | 6.39000 | 107.40246 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For BID14 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BNPP09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP09 | | | | | | | | | | 0.00 | 0 | |
| BNPP1 On 18/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BNPP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP11 | | | | | | | | | | 0.00 | 0 | |
| BNPP1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total BNPP12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP12 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 19/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 19/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 26/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For BPPF27 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| BPPF2: On 03/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total BPPF31 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For BPPF31 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| BPPF3: On 24/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF32 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BPPF3: On 03/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CBL30 On 02/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL30 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.71000 | 107.69807 | 7.71000 | 107.67569 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 7.88000 | 109.55375 | 7.88000 | 109.53049 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 8.48000 | 111.52177 | 8.48000 | 111.49619 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.90000 | 9.90000 | 9.90000 | 9.90000 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 109.50037 | 4.77000 | 109.48611 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 7.50000 | 109.83348 | 7.50000 | 109.81114 | | | | 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 | 112.97777 | 8.70700 | 112.95117 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 20/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | 10.98000 | 103.14156 | 10.98000 | 103.11111 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/09/2024 Spot Bond | | | 6.50000 | 117.66254 | 6.50000 | 117.64175 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 31/01/2022 Spot Bond | | | 2.30000 | 175.46687 | 2.30000 | 175.44734 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2025 Spot Bond | | | 5.72000 | 142.40872 | 5.72000 | 142.36171 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 6.16000 | 140.64693 | 6.16000 | 140.59885 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 13/03/2022 Spot Bond | | | 6.85000 | 104.27933 | 6.85000 | 104.25991 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN465 On 14/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 6.65000 | 101.34380 | 6.65000 | 101.32591 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 29/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 7.05000 | 111.22881 | 7.05000 | 111.20753 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 24/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 11/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 15/09/2022 Spot Bond | | | 9.96000 | 103.85852 | 9.96000 | 103.83063 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 30/10/2022 Spot Bond | | | 10.01000 | 102.60953 | 10.01000 | 102.58199 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 25/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 30/06/2022 Spot Bond | | | 9.60000 | 100.89894 | 9.60000 | 100.87340 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 12/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 27/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 09/09/2022 Spot Bond | | | 9.20000 | 103.72006 | 9.20000 | 103.69429 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 24/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 12/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 9.36000 | 103.31464 | 9.36000 | 103.28853 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN54(On 17/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN54' On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 30/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 17/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 21/08/2026 Spot Bond | | | 8.83000 | 108.89035 | 8.83000 | 108.86479 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN54: On 29/03/2025 Spot Bond | | | 8.88000 | 106.71774 | 8.88000 | 106.69213 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN54(On 12/11/2025 Spot Bond | | | 8.97000 | 106.03901 | 8.97000 | 106.01331 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55: On 20/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN55: On 20/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN55(On 15/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN55: On 12/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 102.17851 | 10.19000 | 102.15092 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 8.83000 | 106.49050 | 8.83000 | 106.46509 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 12/11/2025 Spot Bond | | | 9.06000 | 105.14498 | 9.06000 | 105.11925 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 11/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN581 On 30/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN586 On 16/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 14/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 18/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 16/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 05/12/2026 Spot Bond | | | 4.14000 | 144.63767 | 4.14000 | 144.59609 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 27/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 9.16000 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 8.74500 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 12/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 22/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 30/04/2023 Spot Bond | | | 9.32000 | 102.43156 | 9.32000 | 102.40593 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 02/03/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN61(On 23/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611On 14/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612On 07/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613On 22/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614On 30/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616On 20/12/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619On 31/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620On 28/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 28/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 25/01/2023 Spot Bond | | | 6.63000 | 102.42311 | 6.63000 | 102.40466 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 31/07/2034 Spot Bond | | | 11.84000 | 63.27184 | 11.84000 | 63.25173 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 20/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | 9.53000 | 104.23966 | 9.53000 | 104.21330 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 09/10/2034 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 09/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 21/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 17/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 21/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 29/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN662 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 27/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 27/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 09/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.74397 | 146.41126 | 4.74397 | 146.36678 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.74397 | 146.41126 | 4.74397 | 146.36678 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 28/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For CLN685 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| CLN685 On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 01/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 17/05/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 11.19500 | | | | 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 | 11.45500 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 11/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 10.86000 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 12/02/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN705 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 11.10000 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 11/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 11.19500 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 11.15500 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| 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 | 11.35500 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 11/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 11.52500 | | | | 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 | 11.47000 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 01/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 11.35000 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 10.94000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 10.77500 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 10.67500 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 21/12/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 12/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN735 | | | | | | | | | | 0.00 | 0 | |
| CLN735 On 31/01/2023 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 9.25000 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 20/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN739 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN739 | | | | | | | | | | 0.00 | 0 | |
| CLN739 On 31/01/2023 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 9.51000 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN742 On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN745 On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN746 On 28/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | |
| CLN747 On 21/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN748 | | | | | | | | | | 0.00 | 0 | |
| CLN749 On 31/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN749 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN749 | | | | | | | | | | 0.00 | 0 | |
| CLN750 On 11/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN751 On 01/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN751 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN751 | | | | | | | | | | 0.00 | 0 | |
| CLN752 On 31/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN752 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN752 | | | | | | | | | | 0.00 | 0 | |
| CLN753 On 21/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN753 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN753 | | | | | | | | | | 0.00 | 0 | |
| CLN753 On 31/07/2022 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 7.40000 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN754 On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN755 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN755 | | | | | | | | | | 0.00 | 0 | |
| CLN755 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN756 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN756 | | | | | | | | | | 0.00 | 0 | |
| CLN756 On 20/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN757 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN757 | | | | | | | | | | 0.00 | 0 | |
| CLN757 On 31/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN758 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN758 | | | | | | | | | | 0.00 | 0 | |
| CLN758 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN759 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 22/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN761 | | | | | | | | | | 0.00 | 0 | |
| CLN761 On 31/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN762 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN762 | | | | | | | | | | 0.00 | 0 | |
| CLN762 On 12/02/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |
| CLN763 On 21/07/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN764 | | | | | | | | | | 0.00 | 0 | |
| CLN764 On 31/07/2022 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 9.57000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN765 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN765 | | | | | | | | | | 0.00 | 0 | |
| CLN765 On 31/07/2022 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 7.40000 | | | | 0.00 | 0 | |
| Total CLN766 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN766 | | | | | | | | | | 0.00 | 0 | |
| CLN766 On 31/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN767 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN767 | | | | | | | | | | 0.00 | 0 | |
| CLN767 On 23/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN768 On 23/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN769 | | | | | | | | | | 0.00 | 0 | |
| CLN769 On 31/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN770 | | | | | | | | | | 0.00 | 0 | |
| CLN770 On 31/08/2022 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 10.39000 | | | | 0.00 | 0 | |
| Total CLN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN771 | | | | | | | | | | 0.00 | 0 | |
| CLN771 On 31/08/2022 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 10.88000 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |
| CLN772 On 28/08/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN773 On 31/07/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN774 | | | | | | | | | | 0.00 | 0 | |
| CLN774 On 15/09/2028 Spot Bond | | | 6.91000 | 6.91000 | 6.91000 | 6.91000 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN775 | | | | | | | | | | 0.00 | 0 | |
| CLN775 On 31/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN776 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN776 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN777 On 31/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN777 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN777 | | | | | | | | | | 0.00 | 0 | |
| CLN778 On 31/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | | 0.00 | 0 | |
| CLN779 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | | 0.00 | 0 | |
| CLN780 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN780 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN780 | | | | | | | | | | 0.00 | 0 | |
| CLN781 On 19/08/2025 Spot Bond | | | 10.65000 | 10.65000 | 10.65000 | 10.65000 | | | | 0.00 | 0 | |
| Total CLN781 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN781 | | | | | | | | | | 0.00 | 0 | |
| CLN782 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN782 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN782 | | | | | | | | | | 0.00 | 0 | |
| CLN783 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | | 0.00 | 0 | |
| CLN784 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | | 0.00 | 0 | |
| CLN785 On 30/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN785 | | | | | | | | | | 0.00 | 0 | |
| CLN786 On 21/12/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | | 0.00 | 0 | |
| CLN787 On 30/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 8.13500 | 102.31773 | 8.13500 | 102.29531 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.95000 | 107.27656 | 7.95000 | 107.25359 | | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 10.10000 | 106.03188 | 10.10000 | 106.00318 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 6.94000 | 108.45295 | 6.94000 | 108.43263 | | | | 0.00 | 0 | |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | |
| COT01 On 03/04/2023 Spot Bond | | | 7.48500 | 104.83698 | 7.48500 | 104.81581 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 11.89000 | 96.17674 | 11.89000 | 96.14624 | | | | 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 | | | 10.48000 | 96.89556 | 10.48000 | 96.86837 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| CPV01 On 30/06/2029 Spot Bond | | | 9.85000 | 9.85000 | 9.85000 | 9.85000 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total DNG104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG104 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For DSY02 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.23000 | 9.23000 | 9.23000 | 9.23000 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 6.92000 | 107.44943 | 6.92000 | 107.42957 | | | | 0.00 | 0 | 1,500,000,000 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 52.16681 | 100.00000 | 52.05197 | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 52.16681 | 100.00000 | 52.05197 | | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 7.43000 | 108.65091 | 7.43000 | 108.62937 | | | | 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 | 104.44139 | 9.69000 | 104.41453 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.44139 | 9.69000 | 104.41453 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.77000 | 96.78091 | 11.77000 | 96.75084 | | | | 0.00 | 0 | |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.62894 | 10.10000 | 104.60093 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.62894 | 10.10000 | 104.60093 | | | | 0.00 | 0 | |

| Contract 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/R213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | |
| DVF22i On 29/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 15/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB24 | | | | | | | | | | 0.00 | 0 | |
| DVFB2i On 31/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2i On 31/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVFB21 On 31/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB21 On 31/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB31 On 21/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB31 On 21/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| DVFC21 On 15/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC21 On 15/12/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.19000 | 104.29662 | 5.19000 | 104.28188 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.96000 | 109.65761 | 6.96000 | 109.63689 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.06000 | 113.18415 | 5.06000 | 113.14880 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 4.84000 | 100.31797 | 4.84000 | 100.28724 | | | | 0.00 | 0 | |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 138.14249 | 2.25000 | 138.10988 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.09500 | 148.49938 | 4.09500 | 148.45687 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 4.02200 | 135.13960 | 4.02200 | 135.10118 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.06500 | 130.37012 | 4.06500 | 130.33289 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 4.75000 | 115.08085 | 4.75000 | 115.04594 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 4.81000 | 102.43562 | 4.81000 | 102.40431 | | | | 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 | 138.14249 | 2.25000 | 138.10988 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN011 | | | | | | | | | | 0.00 | 0 | |
| ELN012 On 15/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 21/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 09/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 9.56500 | 103.45788 | 9.56500 | 103.43118 | | | | 0.00 | 0 | 400,000,00 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.48500 | 11.48500 | 11.48500 | 11.48500 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.53500 | 11.53500 | 11.53500 | 11.53500 | | | | 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 | | | 9.63000 | 9.63000 | 9.63000 | 9.63000 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.63000 | 9.63000 | 9.63000 | 9.63000 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.51500 | 11.51500 | 11.51500 | 11.51500 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| EMM08 On 18/06/2030 Spot Bond | | | 10.82500 | 10.82500 | 10.82500 | 10.82500 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.51500 | 11.51500 | 11.51500 | 11.51500 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF022 On 28/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF022 | | | | | | | | | | 0.00 | 0 | |
| EPF023 On 07/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For EPF023 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| EPFC48 On 12/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPFC48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC48 | | | | | | | | | | 0.00 | 0 | |
| EPFC50 On 10/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EPFC50 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For EPFC50 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 03/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 03/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 16/04/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 10/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 30/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 22/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 08/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | | 0.00 | 0 | |
| EQT00: On 11/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT009 | | | | | | | | | | 0.00 | 0 | |
| EQT01: On 12/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EQT010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT010 | | | | | | | | | | 0.00 | 0 | |
| ERS3B: On 17/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B: On 17/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C: On 17/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ERSA26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA26 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 6.28000 | 103.71116 | 6.28000 | 103.69345 | | | | 0.00 | 0 | 2,500,000,00 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.24290 | 10.00000 | 100.21588 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.63000 | 99.97798 | 8.63000 | 99.95477 | | | | 0.00 | 0 | 4,737,640,70 |
| Total ES26 SPOT | | | | | | | | | | 0.00 | 0 | 4,737,640,70 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 4,737,640,70 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.65773 | 7.85000 | 102.63602 | | | | 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 | 79.00351 | 11.26000 | 78.84730 | | | | 0.00 | 0 | 6,547,212,80 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 6,547,212,80 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 6,547,212,80 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.90935 | 7.50000 | 102.88842 | | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|----------------------|
| ES42 On 25/04/2042 Spot Bond | | | 11.66000 | 77.96713 | 11.68500 | 77.78947 | | | | 50,922,718,000,000.00 | 4,367,300,000 | 7,268,018,700 |
| Total ES42 SPOT | | | | | | | | | | 50,922,718,000,000.00 | 4,367,300,000 | 7,268,018,700 |
| Total For ES42 | | | | | | | | | | 50,922,718,000,000.00 | 4,367,300,000 | 7,268,018,700 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.33665 | 8.50000 | 102.31326 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 16,800,000,000 | 8,400,000,000 |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 16,800,000,000 | 8,400,000,000 |
| Total For FIFB16 | | | | | | | | | | 0.00 | 16,800,000,000 | 8,400,000,000 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFC36 On 19/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFC36 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For FIFC36 | | | | | | | | | | 0.00 | 0 | |
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FIFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG02 | | | | | | | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 2,000,000,000 | 940,000,000 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 940,000,000 |
| Total For FRB24 | | | | | | | | | | 0.00 | 2,000,000,000 | 940,000,000 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For FRB25 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For FRB26 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| FRB27 On 03/06/2026 Spot Bond | | | 8.21000 | 108.80687 | 8.21000 | 108.78283 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | |
| FRB30 On 19/04/2026 Spot Bond | | | 8.13000 | 102.46508 | 8.13000 | 102.44265 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 1.76000 | 175.47466 | 1.76000 | 175.45254 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.59000 | 316.73098 | 2.59000 | 316.65338 | | | | 0.00 | 0 | 200,000,00 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.02500 | 3.02500 | 3.02500 | 3.02500 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.93000 | 203.84868 | 3.93000 | 203.79137 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 4.48000 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.90000 | 4.90000 | 4.90000 | 4.90000 | | | | 0.00 | 0 | 223,000,00 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 223,000,00 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 223,000,00 |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.03000 | 98.09225 | 5.03000 | 98.06176 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.04000 | 97.76977 | 5.04000 | 97.73930 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 7.17000 | 7.17000 | 7.17000 | 7.17000 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 7.24000 | 7.24000 | 7.24000 | 7.24000 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC169 On 31/01/2025 Spot Bond | | | 4.32000 | 4.32000 | 4.32000 | 4.32000 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC178 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |
| FRC181 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC221 On 31/01/2022 Spot Bond | | | 2.41000 | 175.46529 | 2.41000 | 175.44627 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC233 On 31/01/2022 Spot Bond | | | 3.27000 | 175.45288 | 3.27000 | 175.43801 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC252 On 14/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC255 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC256 On 17/07/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC267 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC271 On 30/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC272 On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 9.58400 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC279 On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 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 FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 3.57000 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 11/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 3.40000 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 20/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 25/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 11/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC302 On 31/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC303 On 06/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC306 On 31/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC308 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC309 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC310 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC313 On 13/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 31/07/2034 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC317 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC319 On 20/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 02/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 27/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 06/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 15/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 31/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 25/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 07/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 21/12/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 15/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 27/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC353 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 | |
| FRC354 On 31/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC355 On 31/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC356 On 31/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC357 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC358 | | | | | | | | | | 0.00 | 0 | |
| FRC358 On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC359 On 31/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC361 On 31/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC362 On 01/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC363 On 28/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC365 On 31/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |
| FRC366 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC368 On 31/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |
| FRC370 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |
| FRC371 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC372 On 25/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC372 | | | | | | | | | | 0.00 | 0 | |
| FRC373 On 25/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC373 | | | | | | | | | | 0.00 | 0 | |
| FRC374 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |
| FRC375 On 25/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC375 | | | | | | | | | | 0.00 | 0 | |
| FRC376 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC377 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC378 On 20/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 23/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 20/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 24/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC382 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 28/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC383 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 3.05000 | 3.05000 | 3.05000 | 3.05000 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 2.99000 | 2.99000 | 2.99000 | 2.99000 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 3.00000 | 3.00000 | 3.00000 | 3.00000 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.47000 | 105.77186 | 4.47000 | 105.74051 | | | | 0.00 | 0 | 200,000,00 |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.69000 | 115.26703 | 4.69000 | 115.23218 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ28 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.22800 | 4.22800 | 4.22800 | 4.22800 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 4.66000 | 4.66000 | 4.66000 | 4.66000 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS108 On 31/01/2038 Spot Bond | | | 4.80000 | 113.67250 | 4.80000 | 113.63780 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 07/12/2033 Spot Bond | | | 4.75000 | 224.71743 | 4.75000 | 224.64929 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 31/01/2038 Spot Bond | | | 4.94000 | 111.68073 | 4.94000 | 111.64622 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 07/12/2033 Spot Bond | | | 4.78000 | 4.78000 | 4.78000 | 4.78000 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2025 Spot Bond | | | 3.87000 | 150.10909 | 3.87000 | 150.06703 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 130.78576 | 3.70500 | 130.74971 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 31/01/2038 Spot Bond | | | 4.74000 | 114.53897 | 4.74000 | 114.50420 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 4.90000 | 221.58195 | 4.90000 | 221.51388 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 4.95000 | 220.54844 | 4.95000 | 220.48037 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 3.40000 | 122.00764 | 3.40000 | 121.97501 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 4.98000 | 219.93111 | 4.98000 | 219.86307 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 4.94000 | 111.68073 | 4.94000 | 111.64622 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/03/2028 Spot Bond | | | 4.55000 | 196.97895 | 4.55000 | 196.92030 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/01/2038 Spot Bond | | | 5.69000 | 101.69164 | 5.69000 | 101.65816 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 4.44000 | 198.17814 | 4.44000 | 198.11969 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.50000 | 197.52301 | 4.50000 | 197.46443 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.49000 | 209.74733 | 5.49000 | 209.67957 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 5.64000 | 102.32342 | 5.64000 | 102.28988 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 4.94000 | 4.94000 | 4.94000 | 4.94000 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 4.92000 | 111.96271 | 4.92000 | 111.92819 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 4.31000 | 199.60617 | 4.31000 | 199.54802 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.26000 | 214.26825 | 5.26000 | 214.20034 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 31/03/2028 Spot Bond | | | 4.44000 | 198.17814 | 4.44000 | 198.11969 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.44000 | 198.17814 | 4.44000 | 198.11969 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 3.84100 | 204.85722 | 3.84100 | 204.80011 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 4.17000 | 148.82740 | 4.17000 | 148.78450 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 2.11000 | 175.46961 | 2.11000 | 175.44917 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 4.79000 | 194.39140 | 4.79000 | 194.33224 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 4.83000 | 193.96394 | 4.83000 | 193.90470 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 4.14000 | 148.95499 | 4.14000 | 148.91216 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 4.30500 | 199.66135 | 4.30500 | 199.60319 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 4.84000 | 4.84000 | 4.84000 | 4.84000 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 01/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS176 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 18/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 27/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 16/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 30/04/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 06/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 14/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 07/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 21/12/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 28/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 31/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 07/08/2025 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS228 On 14/08/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS230 On 18/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 19/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS232 On 25/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS233 On 28/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |
| FRS234 On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS235 On 22/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS237 On 13/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS238 On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS240 On 04/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS242 On 12/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS243 On 09/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS244 On 29/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS246 On 19/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS248 On 22/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS251 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS251 | | | | | | | | | | 0.00 | 0 | |
| FRS252 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS252 | | | | | | | | | | 0.00 | 0 | |
| FRS253 On 22/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS254 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS254 | | | | | | | | | | 0.00 | 0 | |
| FRS255 On 02/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS256 On 04/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS256 | | | | | | | | | | 0.00 | 0 | |
| FRS257 On 12/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS257 On 23/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS258 On 24/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS259 | | | | | | | | | | 0.00 | 0 | |
| FRS259 On 25/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS260 On 28/02/2031 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS261 On 13/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS262 | | | | | | | | | | 0.00 | 0 | |
| FRS262 On 13/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS263 | | | | | | | | | | 0.00 | 0 | |
| FRS263 On 19/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS264 | | | | | | | | | | 0.00 | 0 | |
| FRS264 On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |
| FRS266 On 22/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS267 On 31/03/2031 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |
| FRS268 On 26/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS269 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS269 | | | | | | | | | | 0.00 | 0 | |
| FRS269 On 05/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS270 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS270 | | | | | | | | | | 0.00 | 0 | |
| FRS270 On 14/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS271 | | | | | | | | | | 0.00 | 0 | |
| FRS271 On 21/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS272 | | | | | | | | | | 0.00 | 0 | |
| FRS272 On 31/03/2032 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS273 On 18/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS274 | | | | | | | | | | 0.00 | 0 | |
| FRS274 On 03/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS276 | | | | | | | | | | 0.00 | 0 | |
| FRS276 On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS278 On 21/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS279 On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 9.53000 | | | | 0.00 | 0 | |
| Total FRS280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS280 | | | | | | | | | | 0.00 | 0 | |
| FRS280 On 05/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS281 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS281 | | | | | | | | | | 0.00 | 0 | |
| FRS281 On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS282 On 28/02/2031 Spot Bond | | | 9.39000 | 9.39000 | 9.39000 | 9.39000 | | | | 0.00 | 0 | |
| Total FRS284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS284 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS285 On 28/02/2031 Spot Bond | | | 9.39000 | 9.39000 | 9.39000 | 9.39000 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS286 On 25/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS287 On 14/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS287 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS287 | | | | | | | | | | 0.00 | 0 | |
| FRS288 On 13/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS289 On 31/01/2030 Spot Bond | | | 10.73400 | 10.73400 | 10.73400 | 10.73400 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS290 On 03/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS290 | | | | | | | | | | 0.00 | 0 | |
| FRS291 On 12/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS291 | | | | | | | | | | 0.00 | 0 | |
| FRS292 On 20/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS292 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS292 | | | | | | | | | | 0.00 | 0 | |
| FRS293 On 26/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS293 | | | | | | | | | | 0.00 | 0 | |
| FRS294 On 28/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS294 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS294 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 2.39000 | 2.39000 | 2.39000 | 2.39000 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.13000 | 319.28190 | 2.13000 | 319.20765 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.13000 | 2.13000 | 2.13000 | 2.13000 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.35000 | 175.48058 | 1.35000 | 175.45647 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.35000 | 175.48058 | 1.35000 | 175.45647 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.64000 | 107.31837 | 4.64000 | 107.28606 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.27000 | 72.98201 | 4.27000 | 72.97354 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 3.29000 | 3.29000 | 3.29000 | 3.29000 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 3.57000 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.19000 | 3.19000 | 3.19000 | 3.19000 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 6.10000 | 6.10000 | 6.10000 | 6.10000 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 7.17000 | 110.68341 | 7.17000 | 110.66200 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 7.49000 | 107.02047 | 7.49000 | 106.99873 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.99000 | 109.01923 | 7.99000 | 108.99577 | | | | 0.00 | 0 | |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | |
| FRX27 On 07/03/2027 Spot Bond | | | 8.13000 | 112.62606 | 8.13000 | 112.60127 | | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 8.14000 | 110.03684 | 8.14000 | 110.01259 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.58500 | 106.71764 | 8.58500 | 106.69285 | | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.06500 | 106.92329 | 9.06500 | 106.89753 | | | | 0.00 | 0 | |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 9.27500 | 111.69298 | 9.27500 | 111.66517 | | | | 0.00 | 0 | 3,500,000,00 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.88000 | 78.23395 | 10.88000 | 78.21119 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For FS7A2 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For FS7A3 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For FS7B1 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| FST3A1 On 20/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FST3A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A1 | | | | | | | | | | 0.00 | 0 | |
| FST3A2 On 20/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FST3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A2 | | | | | | | | | | 0.00 | 0 | |
| FST3A3 On 20/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A4 On 20/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 220,000,00 |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 220,000,00 |
| Total For GH5A21 | | | | | | | | | | 0.00 | 40,000,000 | 220,000,00 |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.08000 | 112.48981 | 4.08000 | 112.45772 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 6.52900 | 108.75987 | 6.52900 | 108.74067 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 6.73000 | 109.33013 | 6.73000 | 109.31025 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For GRT27 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For GRT36 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 100,000,00 |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T2 On 12/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total H12T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T2 | | | | | | | | | | 0.00 | 0 | |
| H12T3 On 19/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For H12T3 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| H12T4 On 28/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total H12T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T4 | | | | | | | | | | 0.00 | 0 | |
| HC5T5 On 31/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HC5T5 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For HC5T5 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.72000 | 316.01493 | 2.72000 | 315.93638 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 3.08000 | 3.08000 | 3.08000 | 3.08000 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.27500 | 104.96772 | 10.27500 | 104.93915 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.81000 | 79.19434 | 4.81000 | 79.18394 | | | | 0.00 | 0 | 10,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|----------------------|
| Total 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 | | | 11.01000 | 88.27988 | 11.01000 | 88.25373 | | | | 0.00 | 0 | 4,079,165.40 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 4,079,165.40 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 4,079,165.40 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.31599 | 100.00000 | 9.29514 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.15000 | 86.97630 | 11.15000 | 86.95023 | | | | 0.00 | 0 | 5,840,000.00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,840,000.00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,840,000.00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.31398 | 100.00000 | 9.29314 | | | | 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 | 0.00000 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.67500 | 155.34629 | 2.67500 | 155.30782 | | | 437,429,015,747,500.00 | 163,524,865,700 | 495,593,859,900 | |
| Total I2025 SPOT | | | | | | | | | 17,429,015,747,500.00 | 163,524,865,700 | 495,593,859,900 | |
| Total For I2025 | | | | | | | | | 17,429,015,747,500.00 | 163,524,865,700 | 495,593,859,900 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.57500 | 113.99512 | 3.58000 | 113.92692 | | | 217,909,659,467,500.00 | 60,953,750,900 | 341,419,085,300 | |
| Total I2029 SPOT | | | | | | | | | 17,909,659,467,500.00 | 60,953,750,900 | 341,419,085,300 | |
| Total For I2029 | | | | | | | | | 17,909,659,467,500.00 | 60,953,750,900 | 341,419,085,300 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.94000 | 111.28554 | 3.96000 | 111.04023 | | | 151,923,692,432,000.00 | 38,559,312,800 | 345,408,953,300 | |
| Total I2033 SPOT | | | | | | | | | 1,923,692,432,000.00 | 38,559,312,800 | 345,408,953,300 | |
| Total For I2033 | | | | | | | | | 1,923,692,432,000.00 | 38,559,312,800 | 345,408,953,300 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.98000 | 126.21853 | 3.99000 | 126.02029 | | | 218,248,022,668,000.00 | 54,836,186,600 | 360,635,745,200 | |
| Total I2038 SPOT | | | | | | | | | 18,248,022,668,000.00 | 54,836,186,600 | 360,635,745,200 | |
| Total For I2038 | | | | | | | | | 18,248,022,668,000.00 | 54,836,186,600 | 360,635,745,200 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|------------------------|------------------------|
| I2046 On 31/03/2046 Spot Bond | | | 3.99000 | 116.28169 | 3.99000 | 116.24881 | | | | 352,675,349,880,000.00 | 88,389,812,000 | 366,838,726,000 |
| Total I2046 SPOT | | | | | | | | | | 2,675,349,880,000.00 | 88,389,812,000 | 366,838,726,000 |
| Total For I2046 | | | | | | | | | | 2,675,349,880,000.00 | 88,389,812,000 | 366,838,726,000 |
| I2050 On 31/12/2050 Spot Bond | | | 4.03000 | 117.48288 | 3.99000 | 118.33542 | | | | 550,959,771,102,000.00 | 136,714,583,400 | 571,828,018,500 |
| Total I2050 SPOT | | | | | | | | | | 0,959,771,102,000.00 | 136,714,583,400 | 571,828,018,500 |
| Total For I2050 | | | | | | | | | | 0,959,771,102,000.00 | 136,714,583,400 | 571,828,018,500 |
| IBL101 On 24/05/2022 Spot Bond | | | 6.36500 | 6.36500 | 6.36500 | 6.36500 | | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.85000 | 315.30096 | 2.85000 | 315.22149 | | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 1,000,000,00 |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 300,000,00 |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For IBL168 | | | | | | | | | | 0.00 | 0 | 300,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 200,000,00 |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL193 On 20/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL193 | | | | | | | | | | 0.00 | 0 | |
| IBL196 On 08/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL196 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | |
| IBL202 On 02/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL205 On 09/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL205 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 0 | |
| IBL207 On 31/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 60,000,000.00 |
| Total IBL207 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000.00 |
| Total For IBL207 | | | | | | | | | | 0.00 | 0 | 60,000,000.00 |
| IBL208 On 31/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,000,000.00 |
| Total IBL208 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000.00 |
| Total For IBL208 | | | | | | | | | | 0.00 | 0 | 5,000,000.00 |
| IBL36 On 31/01/2022 Spot Bond | | | 1.43000 | 1.43000 | 1.43000 | 1.43000 | | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 7.07000 | 110.67908 | 7.07000 | 110.65820 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.70000 | 175.47552 | 1.70000 | 175.45310 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 5.44000 | 105.50344 | 5.44000 | 105.48780 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.65500 | 104.03565 | 8.65500 | 104.01131 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.08500 | 109.09127 | 10.08500 | 109.06162 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.25000 | 107.68804 | 9.25000 | 107.66129 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 1,000,000,00 |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.98000 | 103.15265 | 7.98000 | 103.13048 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 800,000,000 | 200,000,00 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 200,000,00 |
| Total For INLV05 | | | | | | | | | | 0.00 | 800,000,000 | 200,000,00 |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFC36 On 10/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IPFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC36 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 100,000,00 |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 99.97741 | 2.75000 | 99.98493 | | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.20000 | 190.06084 | 5.20000 | 190.00093 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 2.85000 | 2.85000 | 2.85000 | 2.85000 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 2.45900 | 175.46459 | 2.45900 | 175.44582 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.10000 | 191.10674 | 5.10000 | 191.04702 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| 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 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 100.88222 | 7.40000 | 100.86209 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC189 On 17/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC189 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2022 Spot Bond | | | 7.23000 | 100.08610 | 7.23000 | 100.06696 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC199 On 26/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC199 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2022 Spot Bond | | | 7.45000 | 103.20235 | 7.45000 | 103.18150 | | | | 0.00 | 0 | |
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2022 Spot Bond | | | 3.91012 | 105.07916 | 3.91012 | 105.06629 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC203 On 14/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC203 | | | | | | | | | | 0.00 | 0 | |
| IVC204 On 18/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC205 On 29/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC205 | | | | | | | | | | 0.00 | 0 | |
| IVC206 On 29/11/2022 Spot Bond | | | 6.96000 | 6.96000 | 6.96000 | 6.96000 | | | | 0.00 | 0 | |
| Total IVC206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC206 | | | | | | | | | | 0.00 | 0 | |
| IVC207 On 17/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC207 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC208 | | | | | | | | | | 0.00 | 0 | |
| IVC209 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC209 | | | | | | | | | | 0.00 | 0 | |
| IVC210 On 28/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC210 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IVZ074 On 03/02/2022 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 4.20000 | | | | 0.00 | 0 | |
| Total IVZ074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ074 | | | | | | | | | | 0.00 | 0 | |
| IVZ077 On 24/02/2022 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 4.20000 | | | | 0.00 | 0 | |
| Total IVZ077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ077 | | | | | | | | | | 0.00 | 0 | |
| IVZ078 On 03/03/2022 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 4.25000 | | | | 0.00 | 0 | |
| Total IVZ078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ078 | | | | | | | | | | 0.00 | 0 | |
| IVZ079 On 10/03/2022 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 4.25000 | | | | 0.00 | 0 | |
| Total IVZ079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ079 | | | | | | | | | | 0.00 | 0 | |
| IVZ080 On 17/03/2022 Spot Bond | | | 4.25000 | 4.25000 | 4.25000 | 4.25000 | | | | 0.00 | 0 | |
| Total IVZ080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ080 | | | | | | | | | | 0.00 | 0 | |
| IVZ081 On 07/04/2022 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 4.35000 | | | | 0.00 | 0 | |
| Total IVZ081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ081 | | | | | | | | | | 0.00 | 0 | |
| IVZ082 On 10/02/2022 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 4.20000 | | | | 0.00 | 0 | |
| Total IVZ082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ082 | | | | | | | | | | 0.00 | 0 | |
| IVZ084 On 28/04/2022 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 4.35000 | | | | 0.00 | 0 | |
| Total IVZ084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ084 | | | | | | | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 100,000,00 |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| KAP013 On 19/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 01/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 29/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP016 On 19/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 14/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP018 On 28/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | | 0.00 | 0 | |
| KAP019 On 15/12/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | | 0.00 | 0 | |
| KAP020 On 15/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | | 0.00 | 0 | |
| KAP021 On 24/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.73000 | 124.68152 | 8.73000 | 124.65209 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.86000 | 105.53473 | 6.86000 | 105.51517 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For LGL09 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For MBF063 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| MBF06 ¹ On 28/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBF069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF069 | | | | | | | | | | 0.00 | 0 | |
| MBF07 ¹ On 28/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF070 | | | | | | | | | | 0.00 | 0 | |
| MBF07 ¹ On 17/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |
| MBP03 ¹ On 02/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP04 ¹ On 23/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04 ¹ On 27/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04 ¹ On 27/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total For MBP045 | | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| MBP04 ¹ On 26/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04 ¹ On 26/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04 ¹ On 27/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04 ¹ On 27/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 ¹ On 23/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 700,000,000 | 800,000,000 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 700,000,000 | 800,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For MBP050 | | | | | | | | | | 0.00 | 700,000,000 | 800,000,000 |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 26/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 7.98000 | 7.98000 | 7.98000 | 7.98000 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 6.37900 | 102.01446 | 6.37900 | 101.99706 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 8.63000 | 103.95378 | 8.63000 | 103.92966 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 2,100,000,000 |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | 2,100,000,000 |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | 2,100,000,000 |
| MML04 On 15/03/2028 Spot Bond | | | 8.88000 | 97.42124 | 8.88000 | 97.40553 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 500,000,00 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 300,000,000 | 300,000,00 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 300,000,00 |
| Total For MTN12 | | | | | | | | | | 0.00 | 300,000,000 | 300,000,00 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 7,000,000,00 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 7,000,000,00 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 7,000,000,00 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 13,060,000,00 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 13,060,000,00 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 13,060,000,00 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.57500 | 99.10020 | 8.57500 | 99.07721 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 7,600,000,00 |
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 0 | 7,600,000,00 |
| Total For MTN26 | | | | | | | | | | 0.00 | 0 | 7,600,000,00 |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 29/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTNC24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC24 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total MWAR07 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For MWAR07 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,137,600 | 20,068,800 |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 40,137,600 | 20,068,800 |
| Total For N6D26 | | | | | | | | | | 0.00 | 40,137,600 | 20,068,800 |
| N6E26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 6.72500 | 102.87968 | 6.72500 | 102.86089 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.95000 | 104.39802 | 6.95000 | 104.37832 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.51000 | 103.64620 | 9.51000 | 103.61959 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 6.51500 | 109.94354 | 6.51500 | 109.92406 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 5.81500 | 104.26212 | 5.81500 | 104.24553 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 7.23700 | 110.37456 | 7.23700 | 110.35323 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| NBK17/ On 22/04/2026 Spot Bond | | | 8.11000 | 109.27754 | 8.11000 | 109.25368 | | | 0.00 | 0 | |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | |
| NBK19/ On 01/06/2022 Spot Bond | | | 6.34500 | 102.71309 | 6.34500 | 102.69559 | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | 0.00 | 0 | |
| NBK20/ On 01/06/2026 Spot Bond | | | 7.22500 | 113.26816 | 7.22500 | 113.24607 | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | 0.00 | 0 | |
| NBK21/ On 21/07/2027 Spot Bond | | | 8.45500 | 109.73705 | 8.45500 | 109.71195 | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | 0.00 | 0 | |
| NBK22/ On 19/11/2022 Spot Bond | | | 5.70000 | 105.42671 | 5.70000 | 105.41034 | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | |
| NBK23/ On 19/11/2025 Spot Bond | | | 7.17800 | 113.67954 | 7.17800 | 113.65740 | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | |
| NBK24/ On 19/11/2027 Spot Bond | | | 8.15000 | 114.92335 | 8.15000 | 114.89799 | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK24/ On 11/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | |
| NBK25/ On 17/02/2023 Spot Bond | | | 6.02000 | 6.02000 | 6.02000 | 6.02000 | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | |
| NBK25/ On 12/02/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 44.93630 | 100.00000 | 44.83575 | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | |
| NBK26/ On 22/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For NBK26B | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 7.83000 | 114.43591 | 7.83000 | 114.41163 | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 6.01100 | 105.67249 | 6.01100 | 105.65521 | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 7.65500 | 110.72930 | 7.65500 | 110.70633 | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 6.54000 | 110.12277 | 6.54000 | 110.10351 | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 6.02000 | 107.80740 | 6.02000 | 107.78974 | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | 0.00 | 0 | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 360,000,00 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 360,000,00 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 360,000,00 |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 10.30500 | 10.30500 | 10.30500 | 10.30500 | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | |
| NBK40 On 31/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | |
| NBK42 On 21/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NBK42B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK42B | | | | | | | | | 0.00 | 0 | |
| NBK43 On 20/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 40,000,000 | 20,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For NBK43B | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 50,000,00 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | | | 9.47500 | 106.21450 | 9.47500 | 106.18733 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.51000 | 105.76386 | 9.51000 | 105.73672 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NDAL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total NDAL03 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For NDAL03 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For NGL04 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 100,000,00 |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total NGL09 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total For NGL09 | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 2,200,000,000 | 2,700,000,000 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 2,200,000,000 | 2,700,000,000 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 2,200,000,000 | 2,700,000,000 |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 500,000,000 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 500,000,000 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 04/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | | 0.00 | 0 | |
| NGT11 On 27/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGT110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | | 0.00 | 0 | |
| NGT1G On 16/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NGT1G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT1G | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 540,000,000 | 270,000,000 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| Total For NHM016 | | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 4.95000 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.81000 | 3.81000 | 3.81000 | 3.81000 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.47500 | 3.47500 | 3.47500 | 3.47500 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.90500 | 3.90500 | 3.90500 | 3.90500 | | | | 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 | | | 4.79000 | 4.79000 | 4.79000 | 4.79000 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.58000 | 3.58000 | 3.58000 | 3.58000 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 203.87228 | 3.45000 | 203.81759 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 3.38000 | 3.38000 | 3.38000 | 3.38000 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 3.45500 | 3.45500 | 3.45500 | 3.45500 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NILB15 On 31/03/2028 Spot Bond | | | 3.60000 | 207.61705 | 3.60000 | 207.56053 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 4.90500 | 112.17476 | 4.90500 | 112.14021 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN100 On 18/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN100 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN104 | | | | | | | | | | 0.00 | 0 | |
| NN105 On 07/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN105 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN114 On 13/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN114 | | | | | | | | | | 0.00 | 0 | |
| NN115 On 13/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN115 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN120 | | | | | | | | | | 0.00 | 0 | |
| NNF012 On 12/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF013 On 24/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF014 On 24/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF015 On 15/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF016 On 07/07/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF017 On 21/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF025 On 17/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 19/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF029 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 20/07/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF042 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 04/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF046 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF048 | | | | | | | | | | 0.00 | 0 | |
| NNF05 On 22/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF052 | | | | | | | | | | 0.00 | 0 | |
| NNF05 On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF057 | | | | | | | | | | 0.00 | 0 | |
| NNF05 On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF058 | | | | | | | | | | 0.00 | 0 | |
| NNF05 On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF059 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 28/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NNF060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF060 | | | | | | | | | | 0.00 | 0 | |
| NNF060 On 31/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF066 | | | | | | | | | | 0.00 | 0 | |
| NNF066 On 14/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF067 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF067 | | | | | | | | | | 0.00 | 0 | |
| NNF067 On 17/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF068 | | | | | | | | | | 0.00 | 0 | |
| NNF068 On 18/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF069 | | | | | | | | | | 0.00 | 0 | |
| NNF069 On 22/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF070 | | | | | | | | | | 0.00 | 0 | |
| NNF070 On 22/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF071 | | | | | | | | | | 0.00 | 0 | |
| NNF071 On 23/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF072 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF072 | | | | | | | | | | 0.00 | 0 | |
| NNF072 On 22/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF073 | | | | | | | | | | 0.00 | 0 | |
| NNF073 On 26/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF074 | | | | | | | | | | 0.00 | 0 | |
| NNF074 On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF075 | | | | | | | | | | 0.00 | 0 | |
| NNF075 On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF076 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NNF077 On 29/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 20,000,000,00 |
| Total NNF077 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| Total For NNF077 | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| NNF078 On 29/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 35,000,000,00 |
| Total NNF078 SPOT | | | | | | | | | | 0.00 | 0 | 35,000,000,00 |
| Total For NNF078 | | | | | | | | | | 0.00 | 0 | 35,000,000,00 |
| NNF079 On 28/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NNF079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF079 | | | | | | | | | | 0.00 | 0 | |
| NQ1A10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A24 On 22/05/2052 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A25 On 22/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A27 On 22/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A28 On 22/05/2053 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B20 On 22/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B21 On 22/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|------------|
| Total For NQ1B21 | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | |
| NRA02: On 31/10/2022 Spot Bond | | | 7.02000 | 106.88491 | 7.02000 | 106.86453 | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | |
| NRA02: On 31/05/2023 Spot Bond | | | 3.06000 | 201.06465 | 3.06000 | 201.01283 | | 1,683,000,000,000.00 | 550,000,000 | 200,000,00 | |
| Total NRA023 SPOT | | | | | | | | 1,683,000,000,000.00 | 550,000,000 | 200,000,00 | |
| Total For NRA023 | | | | | | | | 1,683,000,000,000.00 | 550,000,000 | 200,000,00 | |
| NRA02: On 30/11/2028 Spot Bond | | | 10.03000 | 112.93345 | 10.03000 | 112.90309 | | 0.00 | 0 | 452,705,00 | |
| Total NRA028 SPOT | | | | | | | | 0.00 | 0 | 452,705,00 | |
| Total For NRA028 | | | | | | | | 0.00 | 0 | 452,705,00 | |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 14.50621 | 100.00000 | 14.47393 | | 0.00 | 0 | | |
| Total NRA028/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NRA028/R186 | | | | | | | | 0.00 | 0 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 |
| NTC33 On 28/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC33 | | | | | | | | | | 0.00 | 0 | |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 6.31000 | 104.36613 | 6.31000 | 104.34823 | | | | 0.00 | 0 | |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 7.22000 | 114.40220 | 7.22000 | 114.37978 | | | | 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 | | | 6.53500 | 106.82083 | 6.53500 | 106.80185 | | | | 0.00 | 0 | |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | |
| OML10 On 14/09/2025 Spot Bond | | | 8.18500 | 114.15006 | 8.18500 | 114.12477 | | | | 0.00 | 0 | 670,000,00 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 670,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 500,000,00 |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 300,000,00 |
| Total OML13 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For OML13 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM56 On 28/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PMM56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM56 | | | | | | | | | | 0.00 | 0 | |
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PMM57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM57 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|------------|
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.73000 | 112.33463 | 7.77000 | 112.14033 | | | 324,639,421,170,000.00 | 1,982,488,929,000 | 2,272,908,875,80 | |
| Total R186 SPOT | | | | | | | | | 24,639,421,170,000.00 | 982,488,929,000 | 272,908,875,80 | |
| Total For R186 | | | | | | | | | 24,639,421,170,000.00 | 982,488,929,000 | 272,908,875,80 | |
| R197 On 07/12/2023 Spot Bond | | | 1.77000 | 321.29706 | 1.75000 | 321.33809 | | | 28,630,443,132,000.00 | 16,175,391,600 | 40,281,997,90 | |
| Total R197 SPOT | | | | | | | | | 28,630,443,132,000.00 | 16,175,391,600 | 40,281,997,90 | |
| Total For R197 | | | | | | | | | 28,630,443,132,000.00 | 16,175,391,600 | 40,281,997,90 | |
| R202 On 07/12/2033 Spot Bond | | | 3.95100 | 242.33986 | 3.95100 | 242.27158 | | | 32,318,614,216,800.00 | 8,179,856,800 | 160,473,652,20 | |
| Total R202 SPOT | | | | | | | | | 32,318,614,216,800.00 | 8,179,856,800 | 160,473,652,20 | |
| Total For R202 | | | | | | | | | 32,318,614,216,800.00 | 8,179,856,800 | 160,473,652,20 | |
| R2023 On 28/02/2023 Spot Bond | | | 5.35000 | 105.79557 | 5.39000 | 105.73822 | | | 527,227,050,000,000.00 | 285,463,000,000 | 255,830,216,10 | |
| Total R2023 SPOT | | | | | | | | | 27,227,050,000,000.00 | 285,463,000,000 | 255,830,216,10 | |
| Total For R2023 | | | | | | | | | 27,227,050,000,000.00 | 285,463,000,000 | 255,830,216,10 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.37500 | 92.45066 | 9.40000 | 92.29577 | | | 775,432,707,187,500.00 | 2,642,712,822,100 | 2,443,457,771,70 | |
| Total R2030 SPOT | | | | | | | | | 5,432,707,187,500.00 | 642,712,822,100 | 443,457,771,70 | |
| Total For R2030 | | | | | | | | | 5,432,707,187,500.00 | 642,712,822,100 | 443,457,771,70 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.81000 | 92.94611 | 9.84500 | 92.71491 | | | 851,854,346,513,000.00 | 1,106,203,297,300 | 1,263,406,968,50 | |
| Total R2032 SPOT | | | | | | | | | 1,854,346,513,000.00 | 106,203,297,300 | 263,406,968,50 | |
| Total For R2032 | | | | | | | | | 1,854,346,513,000.00 | 106,203,297,300 | 263,406,968,50 | |
| R2035 On 28/02/2035 Spot Bond | | | 10.29500 | 93.73246 | 10.33500 | 93.44373 | | | 131,904,576,774,000.00 | 595,619,677,200 | 1,571,873,825,70 | |
| Total R2035 SPOT | | | | | | | | | 1,904,576,774,000.00 | 595,619,677,200 | 571,873,825,70 | |
| Total For R2035 | | | | | | | | | 1,904,576,774,000.00 | 595,619,677,200 | 571,873,825,70 | |
| R2037 On 31/01/2037 Spot Bond | | | 10.49000 | 85.19463 | 10.51500 | 85.00480 | | | 924,208,163,323,000.00 | 278,761,502,700 | 1,117,112,322,30 | |
| Total R2037 SPOT | | | | | | | | | 24,208,163,323,000.00 | 278,761,502,700 | 117,112,322,30 | |
| Total For R2037 | | | | | | | | | 24,208,163,323,000.00 | 278,761,502,700 | 117,112,322,30 | |
| R2040 On 31/01/2040 Spot Bond | | | 10.58500 | 87.43969 | 10.61000 | 87.23564 | | | 564,742,205,000,000.00 | 336,773,000,000 | 793,102,752,90 | |
| Total R2040 SPOT | | | | | | | | | 24,742,205,000,000.00 | 336,773,000,000 | 793,102,752,90 | |
| Total For R2040 | | | | | | | | | 24,742,205,000,000.00 | 336,773,000,000 | 793,102,752,90 | |
| R2044 On 31/01/2044 Spot Bond | | | 10.64500 | 84.08820 | 10.67000 | 83.88163 | | | 153,640,862,000,000.00 | 296,255,600,000 | 1,735,382,440,40 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|------------------------|-----------------------|
| Total R2044 SPOT | | | | | | | | | | 3,640,862,000,000.00 | 296,255,600,000 | 735,382,440,40 |
| Total For R2044 | | | | | | | | | | 3,640,862,000,000.00 | 296,255,600,000 | 735,382,440,40 |
| R2048 On 28/02/2048 Spot Bond | | | 10.59000 | 87.56162 | 10.60500 | 87.42330 | | | | 679,401,861,440,000.00 | 2,708,158,816,000 | 1,689,837,870,60 |
| Total R2048 SPOT | | | | | | | | | | 9,401,861,440,000.00 | 708,158,816,000 | 589,837,870,60 |
| Total For R2048 | | | | | | | | | | 9,401,861,440,000.00 | 708,158,816,000 | 589,837,870,60 |
| R209 On 31/03/2036 Spot Bond | | | 10.28500 | 72.40219 | 10.31000 | 72.23849 | | | | 459,209,090,500,000.00 | 530,793,300,000 | 756,472,348,30 |
| Total R209 SPOT | | | | | | | | | | 9,209,090,500,000.00 | 530,793,300,000 | 756,472,348,30 |
| Total For R209 | | | | | | | | | | 9,209,090,500,000.00 | 530,793,300,000 | 756,472,348,30 |
| R210 On 31/03/2028 Spot Bond | | | 3.06000 | 213.95706 | 3.06000 | 213.90193 | | | | 4,476,204,108,000.00 | 1,462,811,800 | 177,687,946,10 |
| Total R210 SPOT | | | | | | | | | | 4,476,204,108,000.00 | 1,462,811,800 | 177,687,946,10 |
| Total For R210 | | | | | | | | | | 4,476,204,108,000.00 | 1,462,811,800 | 177,687,946,10 |
| R212 On 31/01/2022 Spot Bond | | | 1.10000 | 175.48417 | 1.10000 | 175.45887 | | | | 0.00 | 0 | 434,400,000,00 |
| Total R212 SPOT | | | | | | | | | | 0.00 | 0 | 434,400,000,00 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 434,400,000,00 |
| R213 On 28/02/2031 Spot Bond | | | 9.63000 | 87.33446 | 9.67000 | 87.09849 | | | | 055,653,558,765,000.00 | 317,305,665,500 | 571,935,042,70 |
| Total R213 SPOT | | | | | | | | | | 5,653,558,765,000.00 | 317,305,665,500 | 571,935,042,70 |
| Total For R213 | | | | | | | | | | 5,653,558,765,000.00 | 317,305,665,500 | 571,935,042,70 |
| R214 On 28/02/2041 Spot Bond | | | 10.59000 | 69.56778 | 10.61500 | 69.39910 | | | | 472,635,227,100,000.00 | 894,488,690,000 | 972,969,390,10 |
| Total R214 SPOT | | | | | | | | | | 2,635,227,100,000.00 | 894,488,690,000 | 972,969,390,10 |
| Total For R214 | | | | | | | | | | 2,635,227,100,000.00 | 894,488,690,000 | 972,969,390,10 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 26/07/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RDFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB27 | | | | | | | | | | 0.00 | 0 | |
| RED13 On 13/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED145 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For RED145 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16: On 07/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED30: On 17/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40: On 29/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60: On 09/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | | | 7.00000 | 105.70291 | 7.00000 | 105.68294 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.84000 | 94.17303 | 11.84000 | 94.14328 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 10.88500 | 99.84630 | 10.88500 | 99.81724 | | | | 0.00 | 0 | |
| Total RW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW31 | | | | | | | | | | 0.00 | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total RWL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL26 | | | | | | | | | | 0.00 | 0 | |
| RWL28 On 30/06/2028 Spot Bond | | | 10.00500 | 99.52104 | 10.00500 | 99.49435 | | | | 0.00 | 0 | |
| Total RWL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL28 | | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.51000 | 103.99039 | 5.51000 | 103.97496 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total SBN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN03 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 8.07000 | 109.24263 | 8.07000 | 109.21877 | | | | 0.00 | 0 | 5,981,387,40 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 5,981,387,40 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 5,981,387,40 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 7.15000 | 110.17004 | 7.15000 | 110.14901 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 7.94000 | 102.49965 | 7.94000 | 102.47762 | | | | 0.00 | 0 | 6,663,538,90 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 6,663,538,90 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 6,663,538,90 |
| SBS31 On 12/06/2027 Spot Bond | | | 8.18000 | 108.25261 | 8.18000 | 108.22876 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 7.19000 | 110.64768 | 7.19000 | 110.62609 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 7.40000 | 104.57810 | 7.40000 | 104.55712 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.96500 | 104.31626 | 8.96500 | 104.29100 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 5.88000 | 105.31614 | 5.88000 | 105.29929 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 7.66000 | 112.01666 | 7.66000 | 111.99340 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 8.31000 | 113.77735 | 8.31000 | 113.75176 | | | | 0.00 | 0 | 7,235,706,00 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 7,235,706,00 |

| 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 SBS43 | | | | | | | | | | 0.00 | 0 | 7,235,706,00 |
| SBS46 On 15/02/2023 Spot Bond | | | 6.07500 | 109.48582 | 6.07500 | 109.46801 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | |
| SBS50 On 31/01/2022 Spot Bond | | | 4.97000 | 99.95917 | 4.97000 | 99.97277 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 6.89000 | 6.89000 | 6.89000 | 6.89000 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 1,300,000,000 | 650,000,00 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 1,300,000,000 | 650,000,00 |
| Total For SBS55 | | | | | | | | | | 0.00 | 1,300,000,000 | 650,000,00 |
| SBS56 On 12/06/2022 Spot Bond | | | 4.83500 | 102.71972 | 4.83500 | 102.70634 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|-------------------|
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For SBS68 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBS70 On 02/02/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 830,570,000,000,000.00 | 338,305,700,000 | 145,845,700,000 | |
| Total SBS70 SPOT | | | | | | | | | 10,570,000,000,000.00 | 338,305,700,000 | 145,845,700,000 | |
| Total For SBS70 | | | | | | | | | 10,570,000,000,000.00 | 338,305,700,000 | 145,845,700,000 | |
| SBS71 On 02/02/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 240,000,000,000,000.00 | 242,400,000,000 | 113,900,000,000 | |
| Total SBS71 SPOT | | | | | | | | | 10,000,000,000,000.00 | 242,400,000,000 | 113,900,000,000 | |
| Total For SBS71 | | | | | | | | | 10,000,000,000,000.00 | 242,400,000,000 | 113,900,000,000 | |
| SBS72 On 02/02/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 580,000,000,000,000.00 | 55,800,000,000 | 23,100,000,000 | |
| Total SBS72 SPOT | | | | | | | | | 10,000,000,000,000.00 | 55,800,000,000 | 23,100,000,000 | |
| Total For SBS72 | | | | | | | | | 10,000,000,000,000.00 | 55,800,000,000 | 23,100,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| SBSI11 On 07/12/2023 Spot Bond | | | 2.18000 | 319.00333 | 2.18000 | 318.92871 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2023 Spot Bond | | | 4.99000 | 4.99000 | 4.99000 | 4.99000 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBSS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS02 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 1,000,000,00 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 200,000,00 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 1,000,000,000 | 60,000,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 60,000,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 1,000,000,000 | 60,000,00 |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 2,500,000,00 |
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For SBT106 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| Total For SBT202 | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | 6.72000 | 107.98061 | 6.72000 | 107.96101 | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | 0.00 | 0 | |
| SBT203 On 16/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | 0.00 | 0 | |
| SBT204 On 31/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 900,000,00 |
| Total SBT206 SPOT | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For SBT206 | | | | | | | | | 0.00 | 0 | 900,000,00 |
| SBT206 On 25/06/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 40,000,000 | 20,000,00 |
| Total SBT207 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For SBT207 | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| SBT207 On 28/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | 0.00 | 0 | |
| SBT208 On 29/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SBT209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBT209 | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SGI006 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SGI006 | | | | | | | | | 0.00 | 0 | |
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SLI5 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLI5 | | | | | | | | | 0.00 | 0 | |
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 8.72500 | 102.41145 | 8.72500 | 102.38768 | | | 0.00 | 0 | |
| Total SLI7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLI7 | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRB7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 7.04500 | 108.95317 | 7.04500 | 108.93244 | | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 1,400,000,00 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000,00 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 1,400,000,00 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total SPDA15 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| Total For SPDA15 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,00 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG01: On 01/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SSA07: On 15/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSA08: On 16/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN01: On 31/01/2025 Spot Bond | | | 3.71600 | 3.71600 | 3.71600 | 3.71600 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01: On 21/12/2026 Spot Bond | | | 7.70500 | 112.44156 | 7.70500 | 112.41822 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02: On 28/02/2031 Spot Bond | | | 9.07500 | 90.36605 | 9.07500 | 90.34389 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 13/10/2023 Spot Bond | | | 6.75000 | 107.80795 | 6.75000 | 107.78830 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 31/01/2038 Spot Bond | | | 4.94000 | 111.68073 | 4.94000 | 111.64622 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN044 On 30/04/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN046 On 05/04/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN047 On 08/12/2023 Spot Bond | | | 2.81000 | 2.81000 | 2.81000 | 2.81000 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN050 On 26/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN054 On 03/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN055 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 | |
| SSN058 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 31/01/2025 Spot Bond | | | 3.52000 | 3.52000 | 3.52000 | 3.52000 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN062 On 31/01/2038 Spot Bond | | | 4.94000 | 4.94000 | 4.94000 | 4.94000 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN063 On 31/03/2029 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 4.45000 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN064 On 31/03/2028 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 4.28000 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 07/12/2033 Spot Bond | | | 4.82500 | 4.82500 | 4.82500 | 4.82500 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 31/01/2030 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/05/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/02/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 07/06/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/01/2030 Spot Bond | | | 9.99000 | 89.28468 | 9.99000 | 89.26065 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 21/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/03/2028 Spot Bond | | | 4.43000 | 96.00092 | 4.43000 | 95.97265 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 07/12/2033 Spot Bond | | | 5.00500 | 91.41379 | 5.00500 | 91.38545 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 04/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN106 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 10/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN111 On 31/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN12 On 11/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN120 | | | | | | | | | | 0.00 | 0 | |
| SSN12 On 31/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN121 | | | | | | | | | | 0.00 | 0 | |
| SSN12 On 22/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN123 | | | | | | | | | | 0.00 | 0 | |
| SSN13 On 22/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN131 | | | | | | | | | | 0.00 | 0 | |
| SSN13 On 12/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN134 | | | | | | | | | | 0.00 | 0 | |
| SSN13 On 20/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN138 | | | | | | | | | | 0.00 | 0 | |
| SSN13 On 27/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN139 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN139 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 03/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 03/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN141 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 09/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| SSN14 On 18/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN143 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 18/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN144 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 28/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN145 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 09/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN146 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 15/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN147 | | | | | | | | | | 0.00 | 0 | |
| SST201 On 08/12/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.20000 | 105.57854 | 8.20000 | 105.55523 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total T16OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM4 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For T17A22 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| T17A31 On 21/02/2026 Spot Bond | | | 7.21000 | 103.24668 | 7.21000 | 103.22681 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| T17A32 On 21/02/2026 Spot Bond | | | 7.72000 | 103.08484 | 7.72000 | 103.04195 | | | | 0.00 | 0 | |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 1,591,110,000 | 1,291,110,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 1,591,110,000 | 1,291,110,000 |
| Total For TFS163 | | | | | | | | | | 0.00 | 1,591,110,000 | 1,291,110,000 |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS168 On 27/09/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| TFS169 On 30/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| TFS170 On 30/11/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS170 | | | | | | | | | | 0.00 | 0 | |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH15A2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | |
| TH15A3 On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 9.82000 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A5 On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 103.82190 | 8.49000 | 103.79845 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 5.76000 | 102.59464 | 5.76000 | 102.57881 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17O On 21/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH17O1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TH170' On 21/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH1702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH1702 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 6.45000 | 105.21954 | 6.45000 | 105.20108 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 7.05000 | 109.85848 | 7.05000 | 109.83745 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 8.20000 | 105.58021 | 8.20000 | 105.55690 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 7.00000 | 108.80385 | 7.00000 | 108.78318 | | | | 0.00 | 0 | 1,142,894,60 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 1,142,894,60 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 1,142,894,60 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 34.69018 | 100.00000 | 34.61257 | | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.57000 | 107.12025 | 8.57000 | 107.09584 | | | | 0.00 | 0 | 4,180,989,90 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 4,180,989,90 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 4,180,989,90 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 18.86958 | 100.00000 | 18.82805 | | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.60000 | 98.91632 | 9.60000 | 98.89070 | | | | 0.00 | 0 | 18,610,802,80 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 18,610,802,80 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 18,610,802,80 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.51254 | 100.00000 | 11.48678 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.92500 | 100.99814 | 10.92500 | 100.96864 | | | | 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 | 118.78155 | 8.00000 | 118.75597 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 11.69000 | 96.34232 | 11.69000 | 96.31225 | | | | 0.00 | 0 | 1,720,000,00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 1,720,000,00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 1,720,000,00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.42297 | 10.75000 | 103.39323 | | | | 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 | 0.00000 | | | | 0.00 | 0 | |
| Total TR5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A11 | | | | | | | | | | 0.00 | 0 | |
| TR5A12 On 20/06/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | | 0.00 | 0 | |
| TR5A2 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TR5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | | 0.00 | 0 | |
| TR5A21 On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | | 0.00 | 0 | |
| TR5A22 On 20/06/2026 Spot Bond | | | 7.61000 | 100.62130 | 7.61000 | 100.60745 | | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | | 0.00 | 0 | |
| TR5A31 On 20/06/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TR5OM1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5OM1 | | | | | | | | | | 0.00 | 0 | |
| TR5OM1 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TR5OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5OM2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 6.46000 | 103.91854 | 6.46000 | 103.90029 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TRA4A On 13/04/2024 Spot Bond | | | 6.75000 | 107.80624 | 6.75000 | 107.78657 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 102.65455 | 8.62000 | 102.63075 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B1 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA5B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 14/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TSP256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP256 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 11/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TSP257 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TSP257 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 16/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TSP258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP258 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 11/05/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TSP259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP259 | | | | | | | | | | 0.00 | 0 | |
| TSP26 On 16/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TSP260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP260 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 31/01/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC390 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC390 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 04/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC391 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC391 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 18/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC392 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC392 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 25/02/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC393 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 04/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC394 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 11/03/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|-----------------------|
| Total TWC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC395 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 07/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC396 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC396 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 14/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC397 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC397 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 22/04/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC398 | | | | | | | | | | 0.00 | 0 | |
| TWC39 On 28/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 550,000,000,000.00 | 35,500,000,000 | 35,500,000,000 | 35,500,000,000 |
| Total TWC399 SPOT | | | | | | | | | 50,000,000,000,000.00 | 35,500,000,000 | 35,500,000,000 | 35,500,000,000 |
| Total For TWC399 | | | | | | | | | 50,000,000,000,000.00 | 35,500,000,000 | 35,500,000,000 | 35,500,000,000 |
| UG26 On 09/03/2026 Spot Bond | | | 10.03000 | 108.78441 | 10.03000 | 108.75501 | | | 0.00 | 0 | 0 | |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For UU1A01 | | | | | | | | | 0.00 | 0 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For UU1A02 | | | | | | | | | 0.00 | 0 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For UU1B01 | | | | | | | | | 0.00 | 0 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For UU1C01 | | | | | | | | | 0.00 | 0 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 | |
| Total VKE10 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE10 | | | | | | | | | 0.00 | 0 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 | |
| Total VKE11 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE11 | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------------|------------------------|-----------------------|
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VKE17 On 27/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total VKE17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE17 | | | | | | | | | | 0.00 | 0 | |
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 1.84e+0173,279,035,119,000 | 410,924,602,00 | |
| Total for SPOT : | | | | | | | | | | 1.84e+017 | 279,035,119,000 | 410,924,602,00 |
| Total Futures | | | | | | | | | | 1.84e+017 | 279,035,181,656 | 410,926,058,90 |
| Total Options | | | | | | | | | | 0.00 | 0 | 145,22 |
| Grand Total: | | | | | | | | | | 1.84e+017 | 279,035,181,656 | 410,926,204,12 |