



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2022

| 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 | 04/08/2022 | Bond Future | | | 11.84063 | 76.56743 | 11.93651 | 76.09683 | | | 0.00 | 0 | 35 |
| ES33 | On | 03/11/2022 | Bond Future | | | 12.05635 | 73.91383 | 12.15617 | 73.43697 | | | 0.00 | 0 | |
| ES33 | On | 02/02/2023 | Bond Future | | | 12.25191 | 75.19823 | 12.35589 | 74.71390 | | | 0.00 | 0 | |
| ES33 | On | 04/05/2023 | Bond Future | | | 12.43521 | 72.79555 | 12.54353 | 72.30285 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 04/08/2022 | Bond Future | | | 12.22285 | 74.93574 | 12.30810 | 74.45345 | | | 0.00 | 0 | 4,76 |
| ES42 | On | 03/11/2022 | Bond Future | | | 12.42007 | 71.78053 | 12.50885 | 71.29175 | | | 0.00 | 0 | |
| ES42 | On | 02/02/2023 | Bond Future | | | 12.59283 | 73.03046 | 12.68510 | 72.53404 | | | 0.00 | 0 | |
| ES42 | On | 04/05/2023 | Bond Future | | | 12.76239 | 70.11612 | 12.85844 | 69.61111 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| I2025 | On | 04/08/2022 | Bond Future | | | 160.84715 | 160.84715 | 160.95517 | 160.95517 | | | 0.00 | 0 | 7,36 |
| I2025 | On | 03/11/2022 | Bond Future | | | 163.21806 | 163.21806 | 163.32895 | 163.32895 | | | 0.00 | 0 | |
| I2025 | On | 02/02/2023 | Bond Future | | | 164.36643 | 164.36643 | 164.48141 | 164.48141 | | | 0.00 | 0 | |

an
est

50
0
0
0

10

10

39

0

0

0

19

19

15

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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| I2025 | On | 04/05/2023 | Bond Future | | | 167.38984 | 167.38984 | 167.50813 | 167.50813 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 7,30 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 7,30 |
| I2029 | On | 04/08/2022 | Bond Future | | | 118.03787 | 118.03787 | 118.54388 | 118.54388 | | | 0.00 | 0 | 3,95 |
| I2029 | On | 03/11/2022 | Bond Future | | | 118.53519 | 118.53519 | 119.04969 | 119.04969 | | | 0.00 | 0 | |
| I2029 | On | 02/02/2023 | Bond Future | | | 120.58928 | 120.58928 | 121.11392 | 121.11392 | | | 0.00 | 0 | |
| I2029 | On | 04/05/2023 | Bond Future | | | 121.52694 | 121.52694 | 122.06249 | 122.06249 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,95 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,95 |
| I2033 | On | 04/08/2022 | Bond Future | | | 113.72220 | 113.72220 | 113.54384 | 113.54384 | | | 122,819,976.00 | 1,080 | 7,04 |
| I2033 | On | 03/11/2022 | Bond Future | | | 114.07116 | 114.07116 | 113.89112 | 113.89112 | | | 0.00 | 0 | |
| I2033 | On | 02/02/2023 | Bond Future | | | 116.04763 | 116.04763 | 115.86570 | 115.86570 | | | 0.00 | 0 | |
| I2033 | On | 04/05/2023 | Bond Future | | | 116.81662 | 116.81662 | 116.63254 | 116.63254 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 122,819,976.00 | 1,080 | 7,04 |
| Total For I2033 | | | | | | | | | | | | 122,819,976.00 | 1,080 | 7,04 |
| I2038 | On | 04/08/2022 | Bond Future | | | 127.95615 | 127.95615 | 128.18042 | 128.18042 | | | 384,380,274.60 | 3,004 | 4,10 |
| I2038 | On | 03/11/2022 | Bond Future | | | 129.84259 | 129.84259 | 130.07116 | 130.07116 | | | 0.00 | 0 | |
| I2038 | On | 02/02/2023 | Bond Future | | | 130.20335 | 130.20335 | 130.43770 | 130.43770 | | | 0.00 | 0 | |
| I2038 | On | 04/05/2023 | Bond Future | | | 132.59968 | 132.59968 | 132.83940 | 132.83940 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 384,380,274.60 | 3,004 | 4,10 |
| Total For I2038 | | | | | | | | | | | | 384,380,274.60 | 3,004 | 4,10 |
| I2046 | On | 04/08/2022 | Bond Future | | | 116.81654 | 116.81654 | 117.38356 | 117.38356 | | | 52,567,443.00 | 450 | 16,56 |
| I2046 | On | 03/11/2022 | Bond Future | | | 116.58641 | 116.58641 | 117.16279 | 117.16279 | | | 0.00 | 0 | 1,56 |
| I2046 | On | 02/02/2023 | Bond Future | | | 118.60761 | 118.60761 | 119.19538 | 119.19538 | | | 0.00 | 0 | |
| I2046 | On | 04/05/2023 | Bond Future | | | 118.77906 | 118.77906 | 119.37897 | 119.37897 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 52,567,443.00 | 450 | 18,13 |
| Total For I2046 | | | | | | | | | | | | 52,567,443.00 | 450 | 18,13 |
| I2050 | On | 04/08/2022 | Bond Future | | | 118.45391 | 118.45391 | 119.32455 | 119.32455 | | | 0.00 | 0 | 11,25 |
| I2050 | On | 03/11/2022 | Bond Future | | | 120.19977 | 120.19977 | 121.08423 | 121.08423 | | | 0.00 | 0 | |
| I2050 | On | 02/02/2023 | Bond Future | | | 120.18522 | 120.18522 | 121.08667 | 121.08667 | | | 0.00 | 0 | |
| I2050 | On | 04/05/2023 | Bond Future | | | 122.39700 | 122.39700 | 123.31608 | 123.31608 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 11,25 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 11,25 |
| R186 | On | 04/08/2022 | Bond Future | | | 8.44084 | 108.80090 | 8.55491 | 108.37380 | | 5.22 | 5,984,049.50 | 55 | 82,88 |
| R186 | On | 03/11/2022 | Bond Future | | | 8.62550 | 110.37901 | 8.74790 | 109.94665 | | 5.05 | 0.00 | 0 | 11,12 |
| R186 | On | 02/02/2023 | Bond Future | | | 8.75871 | 106.97353 | 8.89049 | 106.53501 | | 4.93 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | | | 8.87557 | 108.92387 | 9.01819 | 108.47821 | | 4.73 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| Total R186 Future | | | | | | | | | | | | 5,984,049.50 | 55 | 94,01 |
| R186 | On | 04/08/2022 | Bond Future | 6.96 | Call | | | 4.71000 | 0.00471 | 7,710 | 4.77 | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 6.96 | Put | | | 6,174.54000 | 6.17454 | 5,750,440 | 4.77 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 7.96 | Call | | | 246.83000 | 0.24683 | 331,590 | 4.91 | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 7.96 | Put | | | 2,497.90000 | 2.49790 | 2,155,560 | 4.91 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Call | | | 406.65000 | 0.40665 | 527,460 | 5.03 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 9.78 | Put | | | 82.19000 | 0.08219 | 57,050 | 5.98 | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Put | | | 2,008.47000 | 2.00847 | 1,702,180 | 5.03 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.14 | Call | | | 417.81000 | 0.41781 | 540,880 | 5.04 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.14 | Put | | | 1,981.59000 | 1.98159 | 1,677,560 | 5.04 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Call | | | 429.17000 | 0.42917 | 554,520 | 5.04 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Put | | | 1,954.92000 | 1.95492 | 1,653,170 | 5.04 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 9.78 | Call | | | 4,537.86000 | 4.53786 | 4,939,820 | 5.98 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Call | | | 1,157.01000 | 1.15701 | 1,349,290 | 4.95 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Put | | | 1,857.16000 | 1.85716 | 1,617,080 | 4.95 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Call | | | 1,124.59000 | 1.12459 | 1,313,560 | 4.94 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Put | | | 1,895.82000 | 1.89582 | 1,652,430 | 4.94 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Call | | | 1,140.73000 | 1.14073 | 1,331,360 | 4.94 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Put | | | 1,876.41000 | 1.87641 | 1,634,680 | 4.94 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Put | | | 2,723.46000 | 2.72346 | 2,434,420 | 4.45 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Call | | | 856.73000 | 0.85673 | 1,007,710 | 4.46 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Put | | | 2,703.82000 | 2.70382 | 2,416,280 | 4.46 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Call | | | 828.60000 | 0.82860 | 976,590 | 4.44 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Put | | | 2,743.56000 | 2.74356 | 2,453,030 | 4.44 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Call | | | 842.44000 | 0.84244 | 991,920 | 4.45 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Call | | | 1,703.27000 | 1.70327 | 1,914,290 | 4.66 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Put | | | 2,291.82000 | 2.29182 | 2,057,180 | 4.66 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Call | | | 1,718.93000 | 1.71893 | 1,931,070 | 4.67 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Put | | | 2,276.11000 | 2.27611 | 2,042,590 | 4.67 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Call | | | 1,687.69000 | 1.68769 | 1,897,570 | 4.66 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Put | | | 2,307.63000 | 2.30763 | 2,071,850 | 4.66 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 10,80 |
| Total For R186 | | | | | | | | | | | | 5,984,049.50 | 55 | 104,81 |
| R197 | On | 04/08/2022 | Bond Future | | | 327.20839 | 327.20839 | 326.93816 | 326.93816 | | | 0.00 | 0 | 87 |
| R197 | On | 03/11/2022 | Bond Future | | | 332.03055 | 332.03055 | 331.75900 | 331.75900 | | | 0.00 | 0 | |
| R197 | On | 02/02/2023 | Bond Future | | | 329.07651 | 329.07651 | 328.80529 | 328.80529 | | | 0.00 | 0 | |
| R197 | On | 04/05/2023 | Bond Future | | | 335.13514 | 335.13514 | 334.86144 | 334.86144 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 87 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 87 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202 | On | 04/08/2022 | Bond Future | | | 246.20140 | 246.20140 | 246.97194 | 246.97194 | | | 36,437,807.20 | 148 | 6,55 |
| R202 | On | 03/11/2022 | Bond Future | | | 249.82940 | 249.82940 | 250.61343 | 250.61343 | | | 0.00 | 0 | |
| R202 | On | 02/02/2023 | Bond Future | | | 249.53251 | 249.53251 | 250.33347 | 250.33347 | | | 0.00 | 0 | |
| R202 | On | 04/05/2023 | Bond Future | | | 254.12362 | 254.12362 | 254.94105 | 254.94105 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 36,437,807.20 | 148 | 6,55 |
| Total For R202 | | | | | | | | | | | | 36,437,807.20 | 148 | 6,55 |
| R2023 | On | 04/08/2022 | Bond Future | | | 5.71358 | 104.52836 | 5.73612 | 104.51602 | | 0.64 | 0.00 | 0 | 22,18 |
| R2023 | On | 03/11/2022 | Bond Future | | | 5.57738 | 102.12718 | 5.61528 | 102.11551 | | 0.37 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 22,18 |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Call | | | 225.76000 | 0.22576 | 233,630 | 0.68 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Put | | | 65.19000 | 0.06519 | 60,720 | 0.68 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Call | | | 229.70000 | 0.22970 | 237,640 | 0.68 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Put | | | 63.67000 | 0.06367 | 59,270 | 0.68 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Call | | | 233.84000 | 0.23384 | 241,850 | 0.68 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Put | | | 62.36000 | 0.06236 | 58,030 | 0.68 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Call | | | 242.75000 | 0.24275 | 251,400 | 0.42 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Put | | | 41.47000 | 0.04147 | 38,450 | 0.42 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Call | | | 237.91000 | 0.23791 | 246,490 | 0.42 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Put | | | 42.76000 | 0.04276 | 39,670 | 0.42 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Call | | | 240.43000 | 0.24043 | 249,040 | 0.42 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Put | | | 42.22000 | 0.04222 | 39,160 | 0.42 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 22,18 |
| R2030 | On | 04/08/2022 | Bond Future | | | 10.02882 | 89.71928 | 10.15642 | 89.10704 | | 8.39 | 62,624,057.44 | 698 | 96,22 |
| R2030 | On | 03/11/2022 | Bond Future | | | 10.21431 | 91.02187 | 10.34793 | 90.40146 | | 8.09 | 0.00 | 0 | 18,72 |
| R2030 | On | 02/02/2023 | Bond Future | | | 10.37132 | 88.57467 | 10.51148 | 87.94470 | | 8.04 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | | | 10.52236 | 90.19136 | 10.66956 | 89.55068 | | 7.78 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 62,624,057.44 | 698 | 114,96 |
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Call | | | 3.65000 | 0.00365 | 6,210 | 8.07 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Put | | | 9,463.79000 | 9.46379 | 8,854,110 | 8.07 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.05 | Call | | | 65.64000 | 0.06564 | 99,930 | 7.77 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.05 | Put | | | 5,557.28000 | 5.55728 | 4,979,330 | 7.77 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.54 | Call | | | 325.34000 | 0.32534 | 449,010 | 7.89 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 10.95 | Put | | | 304.95000 | 0.30495 | 217,620 | 9.12 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.54 | Put | | | 3,333.23000 | 3.33323 | 2,844,660 | 7.89 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.55 | Call | | | 335.01000 | 0.33501 | 461,390 | 7.89 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.55 | Put | | | 3,293.08000 | 3.29308 | 2,807,220 | 7.89 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Call | | | 344.89000 | 0.34489 | 474,000 | 7.90 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Put | | | 3,253.17000 | 3.25317 | 2,770,040 | 7.90 | 0.00 | 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 | 04/08/2022 | Bond Future | 10.95 | Call | | | 3,994.96000 | 3.99496 | 4,519,870 | 9.12 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Call | | | 1,432.69000 | 1.43269 | 1,699,450 | 8.00 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Put | | | 2,635.26000 | 2.63526 | 2,281,610 | 8.00 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 11.57 | Call | | | 5,927.00000 | 5.92700 | 6,452,470 | 9.43 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 11.57 | Put | | | 500.95000 | 0.50095 | 406,010 | 9.43 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 9.70 | Call | | | 778.79000 | 0.77879 | 956,730 | 7.76 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 9.70 | Put | | | 3,839.45000 | 3.83945 | 3,396,980 | 7.76 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Call | | | 1,413.06000 | 1.41306 | 1,677,490 | 8.00 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Put | | | 2,662.67000 | 2.66267 | 2,306,690 | 8.00 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Call | | | 1,452.72000 | 1.45272 | 1,721,810 | 8.01 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Put | | | 2,608.28000 | 2.60828 | 2,256,960 | 8.01 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.20 | Call | | | 1,661.01000 | 1.66101 | 1,953,410 | 8.06 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 10.20 | Put | | | 2,348.19000 | 2.34819 | 2,020,180 | 8.06 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Put | | | 4,756.61000 | 4.75661 | 4,296,530 | 7.55 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Put | | | 3,700.30000 | 3.70030 | 3,301,980 | 7.74 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Call | | | 220.80000 | 0.22080 | 280,320 | 7.50 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Put | | | 8,270.08000 | 8.27008 | 7,699,630 | 7.50 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Call | | | 419.18000 | 0.41918 | 519,570 | 7.47 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Put | | | 6,543.91000 | 6.54391 | 6,014,330 | 7.47 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Call | | | 839.79000 | 0.83979 | 1,009,680 | 7.55 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Put | | | 3,641.91000 | 3.64191 | 3,247,450 | 7.76 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Call | | | 1,029.30000 | 1.02930 | 1,224,810 | 7.63 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Put | | | 4,287.16000 | 4.28716 | 3,852,700 | 7.63 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Call | | | 1,244.22000 | 1.24422 | 1,466,250 | 7.71 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Put | | | 3,849.09000 | 3.84909 | 3,441,150 | 7.71 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Call | | | 1,327.21000 | 1.32721 | 1,558,860 | 7.74 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Call | | | 1,344.20000 | 1.34420 | 1,577,780 | 7.75 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Put | | | 3,671.03000 | 3.67103 | 3,274,640 | 7.75 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Call | | | 1,361.32000 | 1.36132 | 1,596,830 | 7.76 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Call | | | 2,398.24000 | 2.39824 | 2,713,480 | 7.66 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Put | | | 3,005.52000 | 3.00552 | 2,680,080 | 7.66 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Call | | | 2,420.02000 | 2.42002 | 2,736,930 | 7.66 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Put | | | 2,983.61000 | 2.98361 | 2,659,840 | 7.66 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Call | | | 1,393.13000 | 1.39313 | 1,618,280 | 7.34 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Put | | | 4,355.72000 | 4.35572 | 3,940,190 | 7.34 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Call | | | 6,672.89000 | 6.67289 | 7,181,810 | 8.88 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Put | | | 982.27000 | 0.98227 | 850,510 | 8.88 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Call | | | 2,376.56000 | 2.37656 | 2,690,140 | 7.65 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Put | | | 3,027.56000 | 3.02756 | 2,700,460 | 7.65 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 6,36 |
| Total For R2030 | | | | | | | | | | | | 62,624,057.44 | 698 | 121,33 |
| R2032 | On | 04/08/2022 | Bond Future | | | 10.45318 | 89.77072 | 10.55914 | 89.19603 | | 9.24 | 179,541.44 | 2 | 70,05 |
| R2032 | On | 03/11/2022 | Bond Future | | | 10.63340 | 86.92204 | 10.74384 | 86.33976 | | 9.34 | 0.00 | 0 | 87,92 |
| R2032 | On | 02/02/2023 | Bond Future | | | 10.78565 | 88.41236 | 10.90075 | 87.82115 | | 8.90 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | | | 10.92836 | 85.86613 | 11.04846 | 85.26482 | | 9.06 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | | 179,541.44 | 2 | 158,01 |
| R2032 | On | 04/08/2022 | Bond Future | 8.97 | Call | | | 5.27000 | 0.00527 | 8,500 | 8.17 | 0.00 | 0 | 80 |
| R2032 | On | 04/08/2022 | Bond Future | 8.97 | Put | | | 9,184.77000 | 9.18477 | 8,613,310 | 8.17 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.40 | Call | | | 35.16000 | 0.03516 | 53,090 | 7.98 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.40 | Put | | | 6,608.28000 | 6.60828 | 6,051,520 | 7.98 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.72 | Call | | | 143.58000 | 0.14358 | 200,710 | 8.24 | 0.00 | 0 | 80 |
| R2032 | On | 04/08/2022 | Bond Future | 10.20 | Put | | | 2,669.11000 | 2.66911 | 2,277,010 | 8.91 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.50 | Put | | | 1,687.97000 | 1.68797 | 1,393,750 | 9.24 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.80 | Call | | | 197.12000 | 0.19712 | 270,120 | 8.35 | 0.00 | 0 | 90 |
| R2032 | On | 04/08/2022 | Bond Future | 9.80 | Put | | | 4,429.27000 | 4.42927 | 3,927,580 | 8.35 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.10 | Call | | | 532.73000 | 0.53273 | 684,190 | 8.76 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.10 | Put | | | 3,060.15000 | 3.06015 | 2,636,920 | 8.76 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.20 | Call | | | 700.47000 | 0.70047 | 883,060 | 8.91 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.89 | Put | | | 119.29000 | 0.11929 | 86,420 | 11.17 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.21 | Call | | | 718.83000 | 0.71883 | 904,620 | 8.92 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.21 | Put | | | 2,631.85000 | 2.63185 | 2,242,950 | 8.92 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.22 | Call | | | 737.64000 | 0.73764 | 926,630 | 8.94 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.22 | Put | | | 2,595.09000 | 2.59509 | 2,209,390 | 8.94 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.50 | Call | | | 1,367.84000 | 1.36784 | 1,648,310 | 9.24 | 0.00 | 0 | 90 |
| R2032 | On | 04/08/2022 | Bond Future | 9.72 | Put | | | 4,837.63000 | 4.83763 | 4,320,070 | 8.24 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.00 | Call | | | 3,034.68000 | 3.03468 | 3,457,790 | 9.87 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.00 | Put | | | 697.37000 | 0.69737 | 545,790 | 9.87 | 0.00 | 0 | 7,50 |
| R2032 | On | 04/08/2022 | Bond Future | 11.60 | Call | | | 5,604.57000 | 5.60457 | 6,122,600 | 10.81 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.60 | Put | | | 220.63000 | 0.22063 | 163,970 | 10.81 | 0.00 | 0 | 80 |
| R2032 | On | 04/08/2022 | Bond Future | 11.89 | Call | | | 6,922.48000 | 6.92248 | 7,464,300 | 11.17 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.36 | Call | | | 147.35000 | 0.14735 | 190,530 | 8.33 | 0.00 | 0 | 40 |
| R2032 | On | 03/11/2022 | Bond Future | 9.36 | Put | | | 7,838.92000 | 7.83892 | 7,299,820 | 8.33 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.46 | Call | | | 186.82000 | 0.18682 | 239,540 | 8.31 | 0.00 | 0 | 50 |
| R2032 | On | 03/11/2022 | Bond Future | 9.46 | Put | | | 7,292.71000 | 7.29271 | 6,763,150 | 8.31 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.11 | Call | | | 802.96000 | 0.80296 | 963,530 | 8.70 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.11 | Put | | | 4,217.52000 | 4.21752 | 3,795,810 | 8.70 | 0.00 | 0 | 40 |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Call | | | 885.27000 | 0.88527 | 1,056,870 | 8.76 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Put | | | 4,023.99000 | 4.02399 | 3,613,310 | 8.76 | 0.00 | 0 | 10 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|-----------|
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Call | | | 130.44000 | 0.13044 | 169,370 | 8.33 | 0.00 | 0 | 18 |
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Put | | | 8,116.68000 | 8.11668 | 7,573,330 | 8.33 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.49 | Call | | | 1,547.31000 | 1.54731 | 1,794,190 | 9.12 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.49 | Put | | | 2,893.53000 | 2.89353 | 2,558,130 | 9.12 | 0.00 | 0 | 48 |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Call | | | 1,712.14000 | 1.71214 | 1,975,050 | 9.18 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Put | | | 2,684.33000 | 2.68433 | 2,364,960 | 9.18 | 0.00 | 0 | 18 |
| R2032 | On | 03/11/2022 | Bond Future | 9.92 | Call | | | 535.59000 | 0.53559 | 656,390 | 8.47 | 0.00 | 0 | 78 |
| R2032 | On | 03/11/2022 | Bond Future | 9.92 | Put | | | 5,008.78000 | 5.00878 | 4,547,300 | 8.47 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.67 | Call | | | 1,989.07000 | 1.98907 | 2,276,930 | 9.27 | 0.00 | 0 | 78 |
| R2032 | On | 03/11/2022 | Bond Future | 10.67 | Put | | | 2,377.80000 | 2.37780 | 2,083,380 | 9.27 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 11.55 | Call | | | 4,948.08000 | 4.94808 | 5,397,840 | 10.30 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 11.55 | Put | | | 852.72000 | 0.85272 | 720,200 | 10.30 | 0.00 | 0 | 50 |
| R2032 | On | 03/11/2022 | Bond Future | 10.21 | Call | | | 972.66000 | 0.97266 | 1,155,470 | 8.82 | 0.00 | 0 | 50 |
| R2032 | On | 03/11/2022 | Bond Future | 10.21 | Put | | | 3,836.66000 | 3.83666 | 3,437,190 | 8.82 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 12.30 | Call | | | 8,028.83000 | 8.02883 | 8,549,840 | 11.38 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 12.30 | Put | | | 356.17000 | 0.35617 | 294,900 | 11.38 | 0.00 | 0 | 78 |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Call | | | 1,963.05000 | 1.96305 | 2,248,660 | 9.27 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Put | | | 2,404.60000 | 2.40460 | 2,107,930 | 9.27 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.47 | Put | | | 8,066.53000 | 8.06653 | 7,545,050 | 8.03 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.16 | Put | | | 4,906.41000 | 4.90641 | 4,484,490 | 8.22 | 0.00 | 0 | 48 |
| R2032 | On | 02/02/2023 | Bond Future | 10.22 | Call | | | 1,104.03000 | 1.10403 | 1,284,520 | 8.27 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 10.22 | Put | | | 4,681.21000 | 4.68121 | 4,270,490 | 8.27 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.31 | Call | | | 232.00000 | 0.23200 | 286,290 | 8.02 | 0.00 | 0 | 48 |
| R2032 | On | 02/02/2023 | Bond Future | 9.31 | Put | | | 8,907.32000 | 8.90732 | 8,370,400 | 8.02 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.47 | Call | | | 314.96000 | 0.31496 | 384,690 | 8.03 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 10.39 | Put | | | 4,082.59000 | 4.08259 | 3,704,260 | 8.43 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.40 | Call | | | 1,436.90000 | 1.43690 | 1,651,700 | 8.44 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.40 | Put | | | 4,049.17000 | 4.04917 | 3,672,760 | 8.44 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.92 | Call | | | 678.94000 | 0.67894 | 806,840 | 8.06 | 0.00 | 0 | 78 |
| R2032 | On | 02/02/2023 | Bond Future | 9.92 | Put | | | 5,895.65000 | 5.89565 | 5,432,340 | 8.06 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.16 | Call | | | 1,004.48000 | 1.00448 | 1,173,770 | 8.22 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.67 | Put | | | 3,218.28000 | 3.21828 | 2,893,800 | 8.67 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.69 | Call | | | 5,147.91000 | 5.14791 | 5,581,660 | 9.56 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.69 | Put | | | 1,236.60000 | 1.23660 | 1,079,140 | 9.56 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.38 | Call | | | 1,397.42000 | 1.39742 | 1,608,370 | 8.42 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.38 | Put | | | 4,116.21000 | 4.11621 | 3,735,950 | 8.42 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.39 | Call | | | 1,417.08000 | 1.41708 | 1,629,960 | 8.43 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.84 | Put | | | 1,077.13000 | 1.07713 | 937,220 | 9.75 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 12.75 | Call | | | 9,273.04000 | 9.27304 | 9,796,720 | 10.90 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 12.75 | Put | | | 478.52000 | 0.47852 | 410,990 | 10.90 | 0.00 | 0 | 78 |

| 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 | 02/02/2023 | Bond Future | 10.50 | Call | | 1,644.48000 | 1.64448 | 1,878,590 | 8.53 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.50 | Put | | 3,726.67000 | 3.72667 | 3,369,570 | 8.53 | 0.00 | 0 | 48 |
| R2032 | On | 02/02/2023 | Bond Future | 10.67 | Call | | 2,027.52000 | 2.02752 | 2,294,250 | 8.67 | 0.00 | 0 | 78 |
| R2032 | On | 02/02/2023 | Bond Future | 11.84 | Call | | 5,704.50000 | 5.70450 | 6,155,800 | 9.75 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Call | | 2,582.59000 | 2.58259 | 2,870,640 | 8.98 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Put | | 3,478.13000 | 3.47813 | 3,164,870 | 8.98 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Call | | 2,606.65000 | 2.60665 | 2,896,310 | 8.98 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Put | | 3,451.68000 | 3.45168 | 3,140,030 | 8.98 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Call | | 2,631.15000 | 2.63115 | 2,922,420 | 8.99 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Put | | 3,425.71000 | 3.42571 | 3,115,670 | 8.99 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 22,48 |
| Total For R2032 | | | | | | | | | | | 179,541.44 | 2 | 180,48 |
| R2035 | On | 04/08/2022 | Bond Future | | | 10.84618 | 90.56951 | 10.94665 | 89.95800 | 10.33 | 181,139.02 | 2 | 129,18 |
| R2035 | On | 03/11/2022 | Bond Future | | | 11.01981 | 87.39754 | 11.12421 | 86.77793 | 10.47 | 0.00 | 0 | 3,02 |
| R2035 | On | 02/02/2023 | Bond Future | | | 11.17162 | 88.89501 | 11.28016 | 88.26577 | 10.10 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | | | 11.30705 | 86.01838 | 11.41981 | 85.37839 | 10.20 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 181,139.02 | 2 | 132,17 |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Call | | 12.82000 | 0.01282 | 19,640 | 9.02 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Put | | 9,237.52000 | 9.23752 | 8,632,830 | 9.02 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Call | | 47.91000 | 0.04791 | 70,230 | 8.86 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Put | | 7,138.79000 | 7.13879 | 6,549,600 | 8.86 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Call | | 649.39000 | 0.64939 | 821,360 | 9.64 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Put | | 2,416.40000 | 2.41640 | 2,046,750 | 9.99 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Put | | 165.63000 | 0.16563 | 122,850 | 12.25 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.64 | Call | | 874.49000 | 0.87449 | 1,084,440 | 9.84 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.64 | Put | | 2,760.46000 | 2.76046 | 2,358,900 | 9.84 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Call | | 1,064.76000 | 1.06476 | 1,303,070 | 9.98 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Put | | 2,453.08000 | 2.45308 | 2,079,880 | 9.98 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Call | | 1,090.01000 | 1.09001 | 1,331,870 | 9.99 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Put | | 3,226.23000 | 3.22623 | 2,786,690 | 9.64 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.74 | Call | | 1,115.75000 | 1.11575 | 1,361,180 | 10.01 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.74 | Put | | 2,380.28000 | 2.38028 | 2,014,200 | 10.01 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Call | | 2,334.31000 | 2.33431 | 2,712,910 | 10.49 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Put | | 1,234.15000 | 1.23415 | 1,001,240 | 10.49 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Call | | 7,192.61000 | 7.19261 | 7,761,340 | 12.25 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.57 | Call | | 1,007.19000 | 1.00719 | 1,193,650 | 9.62 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.57 | Put | | 4,370.99000 | 4.37099 | 3,937,840 | 9.62 | 0.00 | 0 | 58 |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Call | | 2,454.28000 | 2.45428 | 2,779,410 | 10.35 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Put | | 2,420.11000 | 2.42011 | 2,125,630 | 10.35 | 0.00 | 0 | |

| 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 | 03/11/2022 | Bond Future | 9.82 | Call | | 188.00000 | 0.18800 | 239,350 | 9.20 | 0.00 | 0 | 5 |
| R2035 | On | 03/11/2022 | Bond Future | 9.82 | Put | | 8,410.34000 | 8.41034 | 7,842,080 | 9.20 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.30 | Call | | 554.88000 | 0.55488 | 678,120 | 9.21 | 0.00 | 0 | 1,0 |
| R2035 | On | 03/11/2022 | Bond Future | 10.30 | Put | | 5,625.87000 | 5.62587 | 5,129,500 | 9.21 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 12.68 | Call | | 8,913.01000 | 8.91301 | 9,467,680 | 12.62 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 12.68 | Put | | 393.62000 | 0.39362 | 328,680 | 12.62 | 0.00 | 0 | 1,0 |
| R2035 | On | 03/11/2022 | Bond Future | 10.99 | Call | | 2,037.07000 | 2.03707 | 2,328,410 | 10.21 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.99 | Put | | 2,834.78000 | 2.83478 | 2,506,510 | 10.21 | 0.00 | 0 | 5 |
| R2035 | On | 03/11/2022 | Bond Future | 11.05 | Call | | 2,211.37000 | 2.21137 | 2,517,330 | 10.27 | 0.00 | 0 | 1,0 |
| R2035 | On | 03/11/2022 | Bond Future | 11.05 | Put | | 2,651.15000 | 2.65115 | 2,337,500 | 10.27 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Call | | 2,485.54000 | 2.48554 | 2,813,040 | 10.36 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Put | | 2,392.39000 | 2.39239 | 2,100,280 | 10.36 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Call | | 2,517.00000 | 2.51700 | 2,846,870 | 10.37 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Put | | 2,364.92000 | 2.36492 | 2,075,180 | 10.37 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Put | | 6,715.93000 | 6.71593 | 6,223,780 | 9.15 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Call | | 1,420.47000 | 1.42047 | 1,626,920 | 9.56 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Put | | 5,107.08000 | 5.10708 | 4,684,290 | 9.56 | 0.00 | 0 | 5 |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Put | | 4,306.40000 | 4.30640 | 3,925,970 | 9.78 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Call | | 1,917.28000 | 1.91728 | 2,168,100 | 9.78 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Put | | 4,270.45000 | 4.27045 | 3,892,030 | 9.78 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Call | | 327.12000 | 0.32712 | 396,120 | 9.02 | 0.00 | 0 | 5 |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Put | | 9,445.40000 | 9.44540 | 8,885,160 | 9.02 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Call | | 784.29000 | 0.78429 | 921,380 | 9.15 | 0.00 | 0 | 1,0 |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Put | | 3,662.63000 | 3.66263 | 3,320,330 | 9.95 | 0.00 | 0 | 5 |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Call | | 10,758.25000 | 10.75825 | 11,315,880 | 12.69 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Put | | 554.31000 | 0.55431 | 482,700 | 12.69 | 0.00 | 0 | 1,0 |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Call | | 1,869.08000 | 1.86908 | 2,115,870 | 9.77 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Put | | 4,342.29000 | 4.34229 | 3,959,840 | 9.77 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Call | | 1,893.24000 | 1.89324 | 2,142,050 | 9.78 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Call | | 2,352.58000 | 2.35258 | 2,637,540 | 9.94 | 0.00 | 0 | 1,0 |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Put | | 3,694.83000 | 3.69483 | 3,350,550 | 9.94 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Call | | 2,379.33000 | 2.37933 | 2,666,270 | 9.95 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Call | | 2,797.44000 | 2.79744 | 3,098,680 | 10.00 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Put | | 3,993.81000 | 3.99381 | 3,655,060 | 10.00 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Call | | 2,824.61000 | 2.82461 | 3,127,600 | 10.01 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Put | | 3,963.41000 | 3.96341 | 3,626,410 | 10.01 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Call | | 2,770.74000 | 2.77074 | 3,070,220 | 9.99 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Put | | 4,024.73000 | 4.02473 | 3,684,220 | 9.99 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 10,95 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| Total For R2035 | | | | | | | | | | | | 181,139.02 | 2 | 143,16 |
| R2037 | On | 04/08/2022 | Bond Future | | | 11.00509 | 82.29130 | 11.09517 | 81.73628 | | 11.52 | 9,545,790.80 | 116 | 126,74 |
| R2037 | On | 03/11/2022 | Bond Future | | | 11.16713 | 83.48637 | 11.26054 | 82.92394 | | 11.11 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | | | 11.30844 | 80.66040 | 11.40533 | 80.08930 | | 11.32 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | | | 11.44309 | 82.13405 | 11.54359 | 81.55327 | | 10.90 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 9,545,790.80 | 116 | 126,74 |
| R2037 | On | 04/08/2022 | Bond Future | 10.10 | Call | | | 80.23000 | 0.08023 | 110,370 | 9.95 | 0.00 | 0 | ! |
| R2037 | On | 04/08/2022 | Bond Future | 10.10 | Put | | | 6,534.07000 | 6.53407 | 6,009,190 | 9.95 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.89 | Call | | | 1,164.92000 | 1.16492 | 1,386,800 | 11.37 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.89 | Put | | | 2,437.21000 | 2.43721 | 2,104,070 | 11.37 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.90 | Call | | | 1,190.61000 | 1.19061 | 1,415,630 | 11.38 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.21 | Put | | | 1,443.96000 | 1.44396 | 1,209,540 | 11.81 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.42 | Call | | | 2,957.76000 | 2.95776 | 3,334,970 | 12.19 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.42 | Put | | | 1,001.89000 | 1.00189 | 824,080 | 12.19 | 0.00 | 0 | ! |
| R2037 | On | 04/08/2022 | Bond Future | 10.90 | Put | | | 2,400.21000 | 2.40021 | 2,070,210 | 11.38 | 0.00 | 0 | ! |
| R2037 | On | 04/08/2022 | Bond Future | 11.95 | Call | | | 5,384.97000 | 5.38497 | 5,859,660 | 13.29 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.95 | Put | | | 384.82000 | 0.38482 | 304,490 | 13.29 | 0.00 | 0 | 1,0! |
| R2037 | On | 04/08/2022 | Bond Future | 10.91 | Call | | | 1,216.48000 | 1.21648 | 1,444,650 | 11.40 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.91 | Put | | | 2,363.46000 | 2.36346 | 2,036,610 | 11.40 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.21 | Call | | | 2,143.45000 | 2.14345 | 2,464,050 | 11.81 | 0.00 | 0 | 1,0! |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Call | | | 2,629.06000 | 2.62906 | 2,929,720 | 11.17 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Put | | | 2,393.19000 | 2.39319 | 2,131,420 | 11.17 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Call | | | 2,661.43000 | 2.66143 | 2,964,200 | 11.18 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Put | | | 2,365.95000 | 2.36595 | 2,106,290 | 11.18 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Call | | | 2,693.99000 | 2.69399 | 2,998,860 | 11.19 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Put | | | 2,338.97000 | 2.33897 | 2,081,410 | 11.19 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Put | | | 4,154.75000 | 4.15475 | 3,818,260 | 10.88 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Call | | | 1,980.36000 | 1.98036 | 2,211,270 | 10.86 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Put | | | 4,226.46000 | 4.22646 | 3,886,270 | 10.86 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Call | | | 2,005.29000 | 2.00529 | 2,238,050 | 10.87 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Put | | | 4,190.35000 | 4.19035 | 3,852,010 | 10.87 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Call | | | 2,030.66000 | 2.03066 | 2,265,270 | 10.88 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Call | | | 2,850.37000 | 2.85037 | 3,121,170 | 10.77 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Put | | | 4,151.01000 | 4.15101 | 3,841,030 | 10.77 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Call | | | 2,796.78000 | 2.79678 | 3,064,410 | 10.76 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Put | | | 4,215.28000 | 4.21528 | 3,902,130 | 10.76 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Call | | | 2,823.51000 | 2.82351 | 3,092,720 | 10.76 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Put | | | 4,183.05000 | 4.18305 | 3,871,480 | 10.76 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 2,2! |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| Total For R2037 | | | | | | | | | 9,545,790.80 | 116 | 128,95 |
| R2040 On 04/08/2022 Bond Future | | | 11.14117 | 83.91048 | 11.23121 | 83.31603 | | 12.21 | 8,055,406.08 | 96 | 120,25 |
| R2040 On 03/11/2022 Bond Future | | | 11.29925 | 85.12913 | 11.39259 | 84.52678 | | 11.78 | 0.00 | 0 | 3,96 |
| R2040 On 02/02/2023 Bond Future | | | 11.43761 | 82.08112 | 11.53440 | 81.46941 | | 12.02 | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | | | 11.56921 | 83.58114 | 11.66955 | 82.95903 | | 11.57 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | 8,055,406.08 | 96 | 124,21 |
| R2040 On 04/08/2022 Bond Future | 9.70 | Call | | | 8.16000 | 0.00816 | 12,050 | 10.71 | 0.00 | 0 | 46 |
| R2040 On 04/08/2022 Bond Future | 9.70 | Put | | | 11,093.72000 | 11.09372 | 10,503,160 | 10.71 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 10.70 | Call | | | 516.28000 | 0.51628 | 647,250 | 11.23 | 0.00 | 0 | 46 |
| R2040 On 04/08/2022 Bond Future | 10.70 | Put | | | 4,121.90000 | 4.12190 | 3,658,420 | 11.23 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.03 | Call | | | 1,249.74000 | 1.24974 | 1,488,730 | 11.89 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 12.24 | Put | | | 304.18000 | 0.30418 | 237,800 | 14.19 | 0.00 | 0 | 46 |
| R2040 On 04/08/2022 Bond Future | 11.03 | Put | | | 2,587.39000 | 2.58739 | 2,231,930 | 11.89 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.04 | Call | | | 1,277.27000 | 1.27727 | 1,519,660 | 11.91 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.04 | Put | | | 2,547.64000 | 2.54764 | 2,195,580 | 11.91 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.05 | Call | | | 1,305.31000 | 1.30531 | 1,551,100 | 11.92 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 11.05 | Put | | | 2,508.49000 | 2.50849 | 2,159,830 | 11.92 | 0.00 | 0 | |
| R2040 On 04/08/2022 Bond Future | 12.24 | Call | | | 6,532.09000 | 6.53209 | 7,060,160 | 14.19 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.39 | Call | | | 2,666.05000 | 2.66605 | 2,978,970 | 11.66 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.39 | Put | | | 2,682.67000 | 2.68267 | 2,393,240 | 11.66 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 12.52 | Call | | | 7,491.10000 | 7.49110 | 7,991,720 | 13.46 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 12.52 | Put | | | 731.00000 | 0.73100 | 629,270 | 13.46 | 0.00 | 0 | 1,10 |
| R2040 On 03/11/2022 Bond Future | 10.70 | Call | | | 835.80000 | 0.83580 | 984,190 | 10.61 | 0.00 | 0 | 1,10 |
| R2040 On 03/11/2022 Bond Future | 10.70 | Put | | | 5,474.99000 | 5.47499 | 5,021,030 | 10.61 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.20 | Call | | | 2,062.21000 | 2.06221 | 2,330,570 | 11.43 | 0.00 | 0 | 1,10 |
| R2040 On 03/11/2022 Bond Future | 11.20 | Put | | | 3,312.67000 | 3.31267 | 2,978,680 | 11.43 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.40 | Call | | | 2,699.69000 | 2.69969 | 3,014,890 | 11.67 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.40 | Put | | | 2,652.17000 | 2.65217 | 2,365,020 | 11.67 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.41 | Call | | | 2,733.53000 | 2.73353 | 3,051,020 | 11.68 | 0.00 | 0 | |
| R2040 On 03/11/2022 Bond Future | 11.41 | Put | | | 2,621.94000 | 2.62194 | 2,337,080 | 11.68 | 0.00 | 0 | |
| R2040 On 02/02/2023 Bond Future | 11.11 | Put | | | 4,789.42000 | 4.78942 | 4,417,220 | 11.62 | 0.00 | 0 | |
| R2040 On 02/02/2023 Bond Future | 11.12 | Call | | | 2,079.02000 | 2.07902 | 2,320,490 | 11.63 | 0.00 | 0 | |
| R2040 On 02/02/2023 Bond Future | 11.12 | Put | | | 4,749.42000 | 4.74942 | 4,379,180 | 11.63 | 0.00 | 0 | |
| R2040 On 02/02/2023 Bond Future | 11.10 | Call | | | 2,026.69000 | 2.02669 | 2,264,230 | 11.61 | 0.00 | 0 | |
| R2040 On 02/02/2023 Bond Future | 11.10 | Put | | | 4,829.42000 | 4.82942 | 4,455,250 | 11.61 | 0.00 | 0 | |
| R2040 On 02/02/2023 Bond Future | 11.11 | Call | | | 2,052.90000 | 2.05290 | 2,292,410 | 11.62 | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.42 | Call | | | 2,971.62000 | 2.97162 | 3,257,810 | 11.30 | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.42 | Put | | | 4,532.79000 | 4.53279 | 4,196,870 | 11.30 | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.43 | Call | | | 3,000.72000 | 3.00072 | 3,288,620 | 11.31 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Put | | | 4,498.43000 | 4.49843 | 4,164,220 | 11.31 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Call | | | 2,942.65000 | 2.94265 | 3,227,130 | 11.29 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Put | | | 4,567.37000 | 4.56737 | 4,229,740 | 11.29 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 4,66 |
| Total For R2040 | | | | | | | | | | | | 8,055,406.08 | 96 | 128,85 |
| R2044 | On | 04/08/2022 | Bond Future | | | 11.15794 | 80.74781 | 11.24267 | 80.17738 | | 12.95 | 9,689,737.20 | 120 | 77,3' |
| R2044 | On | 03/11/2022 | Bond Future | | | 11.30738 | 81.92058 | 11.39518 | 81.34255 | | 12.50 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | | | 11.43792 | 78.94279 | 11.52890 | 78.35578 | | 12.78 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | | | 11.56167 | 80.38563 | 11.65592 | 79.78859 | | 12.31 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | | 9,689,737.20 | 120 | 77,3' |
| R2044 | On | 04/08/2022 | Bond Future | 11.08 | Call | | | 1,389.40000 | 1.38940 | 1,630,160 | 12.69 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.08 | Put | | | 2,490.55000 | 2.49055 | 2,160,880 | 12.69 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.09 | Call | | | 1,419.06000 | 1.41906 | 1,663,080 | 12.71 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.09 | Put | | | 2,451.79000 | 2.45179 | 2,125,380 | 12.71 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.10 | Call | | | 1,448.92000 | 1.44892 | 1,696,200 | 12.72 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.10 | Put | | | 2,413.33000 | 2.41333 | 2,090,180 | 12.72 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.41 | Call | | | 2,782.60000 | 2.78260 | 3,086,150 | 12.39 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.41 | Put | | | 2,685.72000 | 2.68572 | 2,411,240 | 12.39 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.39 | Call | | | 2,713.87000 | 2.71387 | 3,013,030 | 12.37 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.39 | Put | | | 2,747.78000 | 2.74778 | 2,468,910 | 12.37 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.40 | Call | | | 2,748.13000 | 2.74813 | 3,049,490 | 12.38 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.40 | Put | | | 2,716.60000 | 2.71660 | 2,439,930 | 12.38 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Put | | | 4,716.54000 | 4.71654 | 4,367,670 | 12.40 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Call | | | 2,250.37000 | 2.25037 | 2,490,390 | 12.41 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Put | | | 4,676.68000 | 4.67668 | 4,329,690 | 12.41 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Call | | | 2,195.25000 | 2.19525 | 2,431,500 | 12.39 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Put | | | 4,756.67000 | 4.75667 | 4,405,910 | 12.39 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Call | | | 2,222.72000 | 2.22272 | 2,460,860 | 12.40 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Call | | | 3,080.62000 | 3.08062 | 3,357,520 | 12.03 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Put | | | 4,589.59000 | 4.58959 | 4,269,450 | 12.03 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Call | | | 3,110.38000 | 3.11038 | 3,388,920 | 12.04 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Put | | | 4,554.40000 | 4.55440 | 4,235,900 | 12.04 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Call | | | 3,051.00000 | 3.05100 | 3,326,260 | 12.02 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Put | | | 4,625.01000 | 4.62501 | 4,303,230 | 12.02 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | | | 9,689,737.20 | 120 | 77,3' |
| R2048 | On | 04/08/2022 | Bond Future | | | 11.08192 | 84.15755 | 11.16644 | 83.56994 | | 12.72 | 11,277,111.70 | 134 | 188,66 |
| R2048 | On | 03/11/2022 | Bond Future | | | 11.22861 | 80.95580 | 11.31625 | 80.36041 | | 12.95 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | | | 11.35671 | 82.34319 | 11.44756 | 81.73850 | | 12.54 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048 | On | 04/05/2023 | Bond Future | | | 11.47017 | 79.41088 | 11.56422 | 78.79586 | | 12.76 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | | 11,277,111.70 | 134 | 188,66 |
| R2048 | On | 04/08/2022 | Bond Future | 9.70 | Call | | | 9.99000 | 0.00999 | 14,350 | 11.16 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 9.70 | Put | | | 11,381.56000 | 11.38156 | 10,798,310 | 11.16 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.20 | Call | | | 90.01000 | 0.09001 | 121,790 | 10.83 | 0.00 | 0 | 1,70 |
| R2048 | On | 04/08/2022 | Bond Future | 10.20 | Put | | | 7,287.30000 | 7.28730 | 6,731,470 | 10.83 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.40 | Call | | | 216.00000 | 0.21600 | 280,790 | 11.10 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Put | | | 2,634.91000 | 2.63491 | 2,286,380 | 12.31 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Call | | | 1,359.20000 | 1.35920 | 1,601,720 | 12.33 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Put | | | 2,594.51000 | 2.59451 | 2,249,420 | 12.33 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.40 | Put | | | 5,833.94000 | 5.83394 | 5,311,120 | 11.10 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Call | | | 1,390.03000 | 1.39003 | 1,636,000 | 12.35 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Put | | | 2,554.43000 | 2.55443 | 2,212,790 | 12.35 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.90 | Call | | | 1,098.05000 | 1.09805 | 1,309,580 | 12.13 | 0.00 | 0 | 1,70 |
| R2048 | On | 04/08/2022 | Bond Future | 10.90 | Put | | | 2,976.40000 | 2.97640 | 2,600,320 | 12.13 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Call | | | 1,328.59000 | 1.32859 | 1,567,670 | 12.31 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Call | | | 2,785.42000 | 2.78542 | 3,091,440 | 13.01 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Put | | | 2,895.22000 | 2.89522 | 2,605,850 | 13.01 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Call | | | 2,820.58000 | 2.82058 | 3,128,840 | 13.03 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Put | | | 2,862.78000 | 2.86278 | 2,575,650 | 13.03 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Call | | | 2,855.93000 | 2.85593 | 3,166,440 | 13.04 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Put | | | 2,830.63000 | 2.83063 | 2,545,750 | 13.04 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Put | | | 4,770.40000 | 4.77040 | 4,411,910 | 12.09 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Call | | | 2,215.50000 | 2.21550 | 2,457,740 | 12.06 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Put | | | 4,853.35000 | 4.85335 | 4,490,900 | 12.06 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Call | | | 2,243.89000 | 2.24389 | 2,488,110 | 12.07 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Put | | | 4,811.72000 | 4.81172 | 4,451,250 | 12.07 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Call | | | 2,272.47000 | 2.27247 | 2,518,670 | 12.09 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Call | | | 3,260.60000 | 3.26060 | 3,550,230 | 12.63 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Put | | | 4,674.01000 | 4.67401 | 4,348,620 | 12.63 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Call | | | 3,199.53000 | 3.19953 | 3,485,800 | 12.62 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Put | | | 4,747.21000 | 4.74721 | 4,418,460 | 12.62 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Call | | | 3,229.84000 | 3.22984 | 3,517,790 | 12.63 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Put | | | 4,710.34000 | 4.71034 | 4,383,270 | 12.63 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 3,46 |
| Total For R2048 | | | | | | | | | | | | 11,277,111.70 | 134 | 192,13 |
| R209 | On | 04/08/2022 | Bond Future | | | 10.83892 | 69.93406 | 10.93366 | 69.42903 | | 11.62 | 2,377,758.04 | 34 | 20,12 |
| R209 | On | 03/11/2022 | Bond Future | | | 10.99260 | 67.80385 | 11.09067 | 67.29211 | | 11.75 | 0.00 | 0 | 4,12 |
| R209 | On | 02/02/2023 | Bond Future | | | 11.12293 | 68.96628 | 11.22440 | 68.44653 | | 11.38 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209 | On | 04/05/2023 | Bond Future | | | 11.24444 | 67.07337 | 11.34948 | 66.54470 | | 11.47 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | | 2,377,758.04 | 34 | 24,25 |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Call | | | 645.91000 | 0.64591 | 801,210 | 10.92 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Put | | | 2,613.86000 | 2.61386 | 2,264,130 | 10.92 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Call | | | 663.72000 | 0.66372 | 821,890 | 10.94 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Put | | | 2,576.48000 | 2.57648 | 2,229,620 | 10.94 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Call | | | 681.93000 | 0.68193 | 843,000 | 10.96 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Put | | | 2,539.57000 | 2.53957 | 2,195,610 | 10.96 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.00 | Call | | | 258.70000 | 0.25870 | 320,800 | 10.24 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.00 | Put | | | 6,273.34000 | 6.27334 | 5,823,700 | 10.24 | 0.00 | 0 | 9,50 |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Call | | | 1,950.97000 | 1.95097 | 2,202,400 | 11.76 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Put | | | 2,371.51000 | 2.37151 | 2,111,200 | 11.76 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.25 | Call | | | 35.78000 | 0.03578 | 47,080 | 10.38 | 0.00 | 0 | 9,50 |
| R209 | On | 03/11/2022 | Bond Future | 9.25 | Put | | | 10,630.20000 | 10.63020 | 10,129,760 | 10.38 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.50 | Call | | | 73.62000 | 0.07362 | 94,960 | 10.33 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.50 | Put | | | 9,098.53000 | 9.09853 | 8,608,130 | 10.33 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.50 | Call | | | 3,427.03000 | 3.42703 | 3,767,160 | 12.44 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.50 | Put | | | 1,349.37000 | 1.34937 | 1,177,760 | 12.44 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.50 | Call | | | 864.37000 | 0.86437 | 1,013,140 | 11.10 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.50 | Put | | | 4,031.65000 | 4.03165 | 3,668,680 | 11.10 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.00 | Call | | | 1,925.15000 | 1.92515 | 2,174,590 | 11.75 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.00 | Put | | | 2,398.08000 | 2.39808 | 2,135,780 | 11.75 | 0.00 | 0 | 9,50 |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Call | | | 1,976.79000 | 1.97679 | 2,230,200 | 11.77 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Put | | | 2,345.00000 | 2.34500 | 2,086,670 | 11.77 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Call | | | 2,002.97000 | 2.00297 | 2,258,350 | 11.79 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Put | | | 2,318.90000 | 2.31890 | 2,062,540 | 11.79 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Put | | | 3,848.80000 | 3.84880 | 3,529,650 | 10.92 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Call | | | 1,604.00000 | 1.60400 | 1,806,300 | 10.93 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Put | | | 3,816.34000 | 3.81634 | 3,498,890 | 10.93 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Call | | | 1,562.34000 | 1.56234 | 1,761,250 | 10.91 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Put | | | 3,881.47000 | 3.88147 | 3,560,630 | 10.91 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Call | | | 1,583.10000 | 1.58310 | 1,783,700 | 10.92 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Call | | | 2,392.76000 | 2.39276 | 2,636,440 | 11.36 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Put | | | 3,658.12000 | 3.65812 | 3,373,130 | 11.36 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Call | | | 2,415.75000 | 2.41575 | 2,660,890 | 11.36 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Put | | | 3,629.75000 | 3.62975 | 3,346,220 | 11.36 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Call | | | 2,369.62000 | 2.36962 | 2,611,850 | 11.35 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Put | | | 3,686.41000 | 3.68641 | 3,399,970 | 11.35 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 28,50 |

| 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 For R209 | | | | | | | | | | | 2,377,758.04 | 34 | 52,75 |
| R210 | On | 04/08/2022 | | | 221.13219 | 221.13219 | 221.93690 | 221.93690 | | | 0.00 | 0 | 1,02 |
| R210 | On | 03/11/2022 | | | 221.43216 | 221.43216 | 222.25082 | 222.25082 | | | 0.00 | 0 | |
| R210 | On | 02/02/2023 | | | 225.27028 | 225.27028 | 226.10531 | 226.10531 | | | 0.00 | 0 | |
| R210 | On | 04/05/2023 | | | 226.36528 | 226.36528 | 227.21828 | 227.21828 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 1,02 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 1,02 |
| R213 | On | 04/08/2022 | | | 10.29859 | 84.62501 | 10.40462 | 84.10654 | | 9.02 | 169,250.02 | 2 | 26,86 |
| R213 | On | 03/11/2022 | | | 10.48061 | 82.31437 | 10.59121 | 81.78903 | | 9.05 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | | | 10.63742 | 83.72396 | 10.75290 | 83.19058 | | 8.58 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | | | 10.77708 | 81.70205 | 10.89767 | 81.15956 | | 8.73 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 169,250.02 | 2 | 26,86 |
| R213 | On | 04/08/2022 | 9.88 | Call | | | 408.95000 | 0.40895 | 529,610 | 8.41 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | 9.88 | Put | | | 3,016.24000 | 3.01624 | 2,618,430 | 8.41 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | 9.89 | Call | | | 420.90000 | 0.42090 | 544,090 | 8.42 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | 9.89 | Put | | | 2,977.49000 | 2.97749 | 2,582,210 | 8.42 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | 9.90 | Call | | | 433.20000 | 0.43320 | 558,960 | 8.43 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | 9.90 | Put | | | 2,939.14000 | 2.93914 | 2,546,430 | 8.43 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.84 | Call | | | 631.37000 | 0.63137 | 758,890 | 8.52 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.84 | Put | | | 4,287.26000 | 4.28726 | 3,889,440 | 8.52 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | 10.37 | Call | | | 1,518.80000 | 1.51880 | 1,748,990 | 8.96 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.37 | Put | | | 2,573.93000 | 2.57393 | 2,278,780 | 8.96 | 0.00 | 0 | 26 |
| R213 | On | 03/11/2022 | 9.13 | Call | | | 134.73000 | 0.13473 | 172,450 | 8.28 | 0.00 | 0 | 26 |
| R213 | On | 03/11/2022 | 9.13 | Put | | | 7,442.32000 | 7.44232 | 6,954,700 | 8.28 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.19 | Call | | | 154.33000 | 0.15433 | 196,670 | 8.27 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | 9.19 | Put | | | 7,145.65000 | 7.14565 | 6,662,650 | 8.27 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.40 | Call | | | 1,582.35000 | 1.58235 | 1,818,530 | 8.98 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.40 | Put | | | 2,493.35000 | 2.49335 | 2,204,190 | 8.98 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.98 | Call | | | 821.52000 | 0.82152 | 974,870 | 8.65 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.98 | Put | | | 3,780.26000 | 3.78026 | 3,408,270 | 8.65 | 0.00 | 0 | 26 |
| R213 | On | 03/11/2022 | 10.19 | Call | | | 1,166.73000 | 1.16673 | 1,360,970 | 8.83 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.19 | Put | | | 3,093.49000 | 3.09349 | 2,762,390 | 8.83 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | 10.38 | Call | | | 1,539.67000 | 1.53967 | 1,771,860 | 8.97 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.38 | Put | | | 2,546.72000 | 2.54672 | 2,253,570 | 8.97 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.39 | Call | | | 1,560.92000 | 1.56092 | 1,795,110 | 8.98 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.39 | Put | | | 2,519.93000 | 2.51993 | 2,228,780 | 8.98 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.21 | Put | | | 3,828.05000 | 3.82805 | 3,483,340 | 8.22 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.35 | Put | | | 3,414.53000 | 3.41453 | 3,093,300 | 8.32 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | 9.16 | Call | | | 237.01000 | 0.23701 | 289,820 | 7.85 | 0.00 | 0 | 47 |

| 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 | 02/02/2023 | Bond Future | 9.16 | Put | | 8.00987000 | 8.00987 | 7,529,300 | 7.85 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.01 | Call | | 962.60000 | 0.96260 | 1,118,350 | 8.06 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.01 | Put | | 4,474.30000 | 4.47430 | 4,096,670 | 8.06 | | 0.00 | 0 | 4 |
| R213 | On | 02/02/2023 | Bond Future | 10.21 | Call | | 1,280.69000 | 1.28069 | 1,469,360 | 8.22 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 12.20 | Put | | 654.31000 | 0.65431 | 567,140 | 10.11 | | 0.00 | 0 | 9 |
| R213 | On | 02/02/2023 | Bond Future | 10.22 | Call | | 1,297.85000 | 1.29785 | 1,488,200 | 8.23 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.22 | Put | | 3,797.36000 | 3.79736 | 3,454,330 | 8.23 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.23 | Call | | 1,315.42000 | 1.31542 | 1,507,440 | 8.23 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.23 | Put | | 3,767.12000 | 3.76712 | 3,425,760 | 8.23 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.35 | Call | | 1,533.82000 | 1.53382 | 1,745,970 | 8.32 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.43 | Call | | 1,690.11000 | 1.69011 | 1,915,730 | 8.37 | | 0.00 | 0 | 9 |
| R213 | On | 02/02/2023 | Bond Future | 10.43 | Put | | 3,192.94000 | 3.19294 | 2,885,180 | 8.37 | | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 12.20 | Call | | 6,970.65000 | 6.97065 | 7,416,860 | 10.11 | | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.73 | Call | | 2,370.46000 | 2.37046 | 2,631,620 | 8.57 | | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.73 | Put | | 3,126.01000 | 3.12601 | 2,844,680 | 8.57 | | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.74 | Call | | 2,392.65000 | 2.39265 | 2,655,250 | 8.57 | | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.74 | Put | | 3,102.89000 | 3.10289 | 2,823,000 | 8.57 | | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Call | | 2,414.95000 | 2.41495 | 2,678,990 | 8.58 | | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Put | | 3,079.90000 | 3.07990 | 2,801,450 | 8.58 | | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 5,28 | |
| Total For R213 | | | | | | | | | | | 169,250.02 | 2 | 32,14 | |
| R214 | On | 04/08/2022 | Bond Future | | | 11.11350 | 66.93605 | 11.19786 | 66.47159 | 12.72 | | 48,327,828.10 | 722 | 14,48 |
| R214 | On | 03/11/2022 | Bond Future | | | 11.26210 | 64.62170 | 11.34940 | 64.15101 | 12.93 | | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | | | 11.39197 | 65.72885 | 11.48228 | 65.25088 | 12.52 | | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | | | 11.50732 | 63.63335 | 11.60066 | 63.14718 | 12.70 | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 48,327,828.10 | 722 | 14,48 | |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Call | | 969.71000 | 0.96971 | 1,147,840 | 12.28 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Put | | 2,236.49000 | 2.23649 | 1,950,160 | 12.28 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Call | | 992.71000 | 0.99271 | 1,173,530 | 12.31 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Put | | 2,203.08000 | 2.20308 | 1,919,440 | 12.31 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Call | | 1,016.02000 | 1.01602 | 1,199,530 | 12.33 | | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Put | | 2,170.04000 | 2.17004 | 1,889,090 | 12.33 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Call | | 2,303.00000 | 2.30300 | 2,549,520 | 13.07 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Put | | 2,246.22000 | 2.24622 | 2,022,050 | 13.07 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Call | | 2,246.75000 | 2.24675 | 2,489,750 | 13.05 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Put | | 2,297.17000 | 2.29717 | 2,069,480 | 13.05 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Call | | 2,274.79000 | 2.27479 | 2,519,550 | 13.06 | | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Put | | 2,271.58000 | 2.27158 | 2,045,650 | 13.06 | | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Put | | 3,920.45000 | 3.92045 | 3,632,070 | 12.07 | | 0.00 | 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 |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Call | | 1,768.79000 | 1.76879 | 1,959,910 | 12.08 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Put | | 3,887.09000 | 3.88709 | 3,600,240 | 12.08 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Call | | 1,724.55000 | 1.72455 | 1,912,580 | 12.06 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Put | | 3,953.83000 | 3.95383 | 3,663,890 | 12.06 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Call | | 1,746.69000 | 1.74669 | 1,936,280 | 12.07 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Call | | 2,567.85000 | 2.56785 | 2,794,600 | 12.59 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Put | | 3,780.12000 | 3.78012 | 3,520,700 | 12.59 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Call | | 2,592.24000 | 2.59224 | 2,820,320 | 12.59 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Put | | 3,751.19000 | 3.75119 | 3,493,100 | 12.59 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Call | | 2,543.82000 | 2.54382 | 2,769,250 | 12.58 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Put | | 3,809.48000 | 3.80948 | 3,548,740 | 12.58 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 48,327,828.10 | 722 | 14,4€ |
| Total for Bond | | | | | | | | | | | 754,617,170.14 | 6,663 | 1,264,14 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | | 0.00 | 0 | |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | | 0.00 | 0 | |
| ES33A | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | | 0.00 | 0 | |
| ES42 | On | 25/04/2042 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | | 0.00 | 0 | |
| I2025 | On | 31/01/2025 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| 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 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 | |
| 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 | |
| R213 On 28/02/2031 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 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 04/08/2022 GOVI | | | 828.01800 | 828.01800 | 822.99000 | 822.99000 | | | | 0.00 | 0 | 1,1 |
| GOVI On 03/11/2022 GOVI | | | 840.13800 | 840.13800 | 835.04300 | 835.04300 | | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | | | 854.48700 | 854.48700 | 849.31400 | 849.31400 | | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | | | 869.99100 | 869.99100 | 864.73000 | 864.73000 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 1,11 |
| GOVI On 04/08/2022 GOVI | 819.26 | Call | | | 37,300.00000 | 3.73000 | 87,580,000 | | | 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 | | | 37,200.00000 | 3.72000 | 87,480,000 | | | 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 | | | 37,100.00000 | 3.71000 | 87,380,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.28 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.43 | Call | | | 146,130.00000 | 14.61300 | 197,080,000 | | | 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 | | | 146,330.00000 | 14.63300 | 197,280,000 | | | 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 | | | 146,230.00000 | 14.62300 | 197,180,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.83 | Put | | | 15,160.00000 | 1.51600 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Call | | | 0.00000 | 0.00000 | 36,470,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Put | | | 15,260.00000 | 1.52600 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.82 | Call | | | 0.00000 | 0.00000 | 36,670,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.82 | Put | | | 15,060.00000 | 1.50600 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.83 | Call | | | 0.00000 | 0.00000 | 36,570,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.87 | Call | | | 118,600.00000 | 11.86000 | 171,210,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.88 | Call | | | 118,500.00000 | 11.85000 | 171,110,000 | | | 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 | 04/05/2023 | GOVI | 852.88 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.86 | Call | | | 118,700.00000 | 11.87000 | 171,310,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 1,11 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 1,11 |
| AL37 | On | 04/08/2022 | Index Future | | | 828.46800 | 828.46800 | 825.36700 | 825.36700 | | | 0.00 | 0 | |
| AL37 | On | 03/11/2022 | Index Future | | | 840.59500 | 840.59500 | 837.45500 | 837.45500 | | | 0.00 | 0 | |
| AL37 | On | 02/02/2023 | Index Future | | | 854.95100 | 854.95100 | 851.76700 | 851.76700 | | | 0.00 | 0 | |
| AL37 | On | 04/05/2023 | Index Future | | | 870.46400 | 870.46400 | 867.22800 | 867.22800 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 04/08/2022 | Index Future | | | 943.99400 | 943.99400 | 937.93900 | 937.93900 | | | 0.00 | 0 | |
| AL7T | On | 03/11/2022 | Index Future | | | 957.81200 | 957.81200 | 951.67600 | 951.67600 | | | 0.00 | 0 | |
| AL7T | On | 02/02/2023 | Index Future | | | 974.17000 | 974.17000 | 967.94000 | 967.94000 | | | 0.00 | 0 | |
| AL7T | On | 04/05/2023 | Index Future | | | 991.84500 | 991.84500 | 985.50900 | 985.50900 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 04/08/2022 | Index Future | | | 839.48500 | 839.48500 | 834.43300 | 834.43300 | | | 0.00 | 0 | 13 |
| ALBI | On | 03/11/2022 | Index Future | | | 851.77300 | 851.77300 | 846.65400 | 846.65400 | | | 0.00 | 0 | |
| ALBI | On | 02/02/2023 | Index Future | | | 866.32000 | 866.32000 | 861.12200 | 861.12200 | | | 0.00 | 0 | |
| ALBI | On | 04/05/2023 | Index Future | | | 882.03900 | 882.03900 | 876.75300 | 876.75300 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 13 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 13 |
| IGOV | On | 04/08/2022 | Index Future | | | 317.12100 | 317.12100 | 317.94000 | 317.94000 | | | 0.00 | 0 | 48 |
| IGOV | On | 03/11/2022 | Index Future | | | 321.84000 | 321.84000 | 322.67400 | 322.67400 | | | 0.00 | 0 | |
| IGOV | On | 02/02/2023 | Index Future | | | 327.41300 | 327.41300 | 328.26400 | 328.26400 | | | 0.00 | 0 | |
| IGOV | On | 04/05/2023 | Index Future | | | 333.42700 | 333.42700 | 334.29700 | 334.29700 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 48 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 48 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 62 |
| JIBAR | f On | 15/06/2022 | Jibar Future | | | 4.89500 | 95.10500 | 4.92000 | 95.08000 | | | 0.00 | 0 | |
| JIBAR | f On | 20/07/2022 | Jibar Future | | | 5.04500 | 94.95500 | 5.07000 | 94.93000 | | | 0.00 | 0 | |
| JIBAR | f On | 17/08/2022 | Jibar Future | | | 5.40000 | 94.60000 | 5.45000 | 94.55000 | | | 0.00 | 0 | |
| JIBAR | f On | 21/09/2022 | Jibar Future | | | 5.52500 | 94.47500 | 5.57000 | 94.43000 | | | 0.00 | 0 | |
| JIBAR | f On | 19/10/2022 | Jibar Future | | | 5.87000 | 94.13000 | 5.93500 | 94.06500 | | | 0.00 | 0 | |
| JIBAR | f On | 16/11/2022 | Jibar Future | | | 5.96000 | 94.04000 | 6.05000 | 93.95000 | | | 0.00 | 0 | |
| JIBAR | f On | 21/12/2022 | Jibar Future | | | 6.30000 | 93.70000 | 6.41000 | 93.59000 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------------|
| JIBAR f On 15/03/2023 Jibar Future | | | 6.78500 | 93.21500 | 6.95500 | 93.04500 | | | | 0.00 | 0 | |
| JIBAR f On 21/06/2023 Jibar Future | | | 7.17000 | 92.83000 | 7.29000 | 92.71000 | | | | 0.00 | 0 | |
| JIBAR f On 20/09/2023 Jibar Future | | | 7.38000 | 92.62000 | 7.61000 | 92.39000 | | | | 0.00 | 0 | |
| JIBAR f On 20/12/2023 Jibar Future | | | 7.50500 | 92.49500 | 7.66000 | 92.34000 | | | | 0.00 | 0 | |
| JIBAR f On 20/03/2024 Jibar Future | | | 7.61500 | 92.38500 | 7.86500 | 92.13500 | | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 31 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 31 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 31 |
| Total for Derivatives : | | | | | | | | | | 754,617,170.14 | 6,663 | 1,266,20 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.39700 | 325.45396 | 2.39700 | 325.37006 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 101.10281 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.16283 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 103.82559 | 9.65000 | 103.79871 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF005 On 30/06/2031 Spot Bond | | | 11.47500 | 91.83275 | 11.47500 | 91.80460 | | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF005 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 99.84318 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.13630 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.37053 | | | | 0.00 | 0 | 150,000.00 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 150,000.00 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 150,000.00 |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.87678 | | | | 0.00 | 0 | 2,500,000.00 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.90810 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.45615 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.06932 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.52128 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.87129 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.59687 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.49284 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.32967 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.38916 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.52646 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.53060 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.09489 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.43196 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 101.13095 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.21577 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 101.33304 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.69299 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.57680 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.59158 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.60218 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.92988 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.11256 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.98594 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |

| 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 30/03/2024 Spot Bond | | | | | 0.00000 | 100.99148 | | | | 0.00 | 0 | |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN5! On 30/03/2026 Spot Bond | | | | | 0.00000 | 100.36230 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.90451 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2031 Spot Bond | | | | | 0.00000 | 100.70611 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.10586 | | | | 0.00 | 0 | |
| Total ABFN53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN53 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2027 Spot Bond | | | | | 0.00000 | 100.10920 | | | | 0.00 | 0 | |
| Total ABFN54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN54 | | | | | | | | | | 0.00 | 0 | |
| ABFN5! On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.11204 | | | | 0.00 | 0 | |
| Total ABFN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN55 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 103.49842 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.35747 | | | | 0.00 | 0 | |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 101.60150 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABJ04 On 30/03/2025 Spot Bond | | | | | 0.00000 | 101.01823 | | | | 0.00 | 0 | |
| Total ABJ04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ04 | | | | | | | | | | 0.00 | 0 | |
| ABJ05 On 30/03/2027 Spot Bond | | | | | 0.00000 | 101.07855 | | | | 0.00 | 0 | |
| Total ABJ05 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ABJ05 | | | | | | | | | | 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 | |
| ABK104 On 13/03/2024 Spot Bond | | | 6.85000 | 6.85000 | 6.85000 | 150.57566 | | | | 0.00 | 0 | |
| Total ABK104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK104 | | | | | | | | | | 0.00 | 0 | |
| ABK104 On 13/03/2024 Spot Bond | | | 100.00000 | 38.08167 | 100.00000 | 37.99054 | | | | 0.00 | 0 | |
| Total ABK104/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK104/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.60000 | 2.60000 | 2.60000 | 159.49409 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 3.59000 | 3.59000 | 3.59000 | 210.53574 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 237.43951 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 7.23000 | 7.23000 | 7.23000 | 102.13557 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 8.34000 | 8.34000 | 8.34000 | 112.48369 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 5.76000 | 102.12659 | 5.76000 | 102.11090 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 8.03000 | 107.39176 | 8.03000 | 107.36879 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 8.75000 | 108.41976 | 8.75000 | 108.39453 | | | | 0.00 | 0 | |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | |
| ABS18 On 26/09/2023 Spot Bond | | | 6.20000 | 106.17247 | 6.20000 | 106.15486 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 8.67500 | 102.18785 | 8.67500 | 102.16427 | | | | 0.00 | 0 | |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 13.15112 | 100.00000 | 13.12217 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 1.50800 | 329.67168 | 1.50800 | 329.59469 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 11.21500 | 11.21500 | 11.21500 | 103.45895 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.16810 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.13433 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.98072 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.13127 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.13127 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.16002 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.16002 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 177.85702 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 179.39488 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.07721 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.70789 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.07802 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.29641 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.01538 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.90234 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 102.71050 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.86043 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 104.12118 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 105.31829 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 104.02201 | | | | 0.00 | 0 | |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | |
| AH2A1 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.53466 | | | | 0.00 | 200,000,000 | 200,000,00 |
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |
| Total For AH2A11 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |
| AH2A2 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.55296 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3 On 18/07/2026 Spot Bond | | | 8.64000 | 99.55401 | 8.64000 | 99.53075 | | | | 0.00 | 0 | 300,000,00 |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| AH2B1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.58061 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |
| AH2C1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.67269 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.78758 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |
| AHF2O On 18/04/2023 Spot Bond | | | | | 0.00000 | 100.48620 | | | | 0.00 | 0 | |
| Total AHF2O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.00010 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 7.76500 | 104.92813 | 7.76500 | 104.90606 | | | | 0.00 | 0 | 440,000,00 |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | 440,000,00 |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | 440,000,00 |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.00008 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.00015 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.46301 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.06146 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.40996 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00011 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.14171 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.22683 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.47621 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 7.92000 | 104.07663 | 7.92000 | 104.05455 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 8.36700 | 101.48074 | 8.36700 | 101.45777 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 12.31000 | 88.30511 | 12.31000 | 88.27598 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.62000 | 189.16593 | 5.62000 | 189.10091 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.10584 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.03591 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.48043 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 101.24001 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 101.31067 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 99.98064 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 100.28219 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 4.83000 | 252.84195 | 4.83000 | 252.76019 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 5.33000 | 219.91241 | 5.33000 | 219.83833 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/03/2028 Spot Bond | | | 4.46000 | 201.07291 | 4.46000 | 201.01000 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN18 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.24793 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.97067 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 31/01/2038 Spot Bond | | | 4.86000 | 116.38855 | 4.86000 | 116.35073 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.99101 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.00488 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.15897 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN204 On 24/08/2025 Spot Bond | | | | | 0.00000 | 103.57823 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN209 On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.86922 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN214 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.24457 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN264 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.99649 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN274 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.12071 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN278 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.05051 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN279 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN280 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.24357 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN286 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.02299 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN291 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.06706 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN300 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.06019 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN31 On 31/03/2029 Spot Bond | | | 4.32500 | 4.32500 | 4.32500 | 110.56225 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 28/02/2033 Spot Bond | | | 5.03000 | 5.03000 | 5.03000 | 102.15661 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.18200 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.33708 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.23722 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.45233 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 31/01/2038 Spot Bond | | | 4.97000 | 114.82232 | 4.97000 | 114.78467 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.08392 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.99094 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.23796 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.04166 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.04166 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 99.88225 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.44265 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.20803 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.75238 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.53940 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2023 Spot Bond | | | | | 0.00000 | 101.16091 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2023 Spot Bond | | | | | 0.00000 | 101.16091 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.59736 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.03148 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.04545 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 101.11061 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.02472 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN410 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.19368 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN415 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.25603 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN420 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 | 104.80510 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN440 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.96451 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN450 On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.99309 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN450 On 01/07/2023 Spot Bond | | | | | 0.00000 | 101.27772 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN453 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.75143 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN458 On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.59592 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN460 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.52554 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN460 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.53016 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN46: On 31/01/2023 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 102.88126 | | | | 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 | 102.45330 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.35343 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.41029 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 17/08/2025 Spot Bond | | | | | 0.00000 | 101.81206 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48: On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.37660 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48: On 25/08/2025 Spot Bond | | | | | 0.00000 | 107.39930 | | | | 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 | 102.39230 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN48: On 01/09/2025 Spot Bond | | | | | 0.00000 | 101.75456 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 101.04465 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 101.04465 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 101.34387 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN507 On 21/12/2026 Spot Bond | | | 10.03500 | 100.06803 | 10.03500 | 100.04111 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN508 On 21/12/2026 Spot Bond | | | 9.21500 | 99.65355 | 9.21500 | 99.62889 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN509 On 21/12/2026 Spot Bond | | | 9.76500 | 98.43595 | 9.76500 | 98.41017 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN510 On 21/12/2026 Spot Bond | | | 9.76500 | 98.43595 | 9.76500 | 98.41017 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN511 On 31/07/2022 Spot Bond | | | 9.10000 | 102.80707 | 9.10000 | 102.78187 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN522 On 31/07/2024 Spot Bond | | | 11.05000 | 103.41439 | 11.05000 | 103.38366 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN525 On 31/07/2024 Spot Bond | | | 11.00000 | 103.39909 | 11.00000 | 103.36851 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN530 On 31/01/2024 Spot Bond | | | 10.50000 | 103.24605 | 10.50000 | 103.21687 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN532 On 31/01/2024 Spot Bond | | | 10.50000 | 103.24605 | 10.50000 | 103.21687 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN538 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.92128 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.32671 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 28/11/2022 Spot Bond | | | | | 0.00000 | 99.99908 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN542 On 31/07/2023 Spot Bond | | | 10.60000 | 103.27667 | 10.60000 | 103.24721 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN545 On 31/01/2024 Spot Bond | | | 10.47000 | 100.42735 | 10.47000 | 103.20777 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN557 On 31/01/2024 Spot Bond | | | 10.55000 | 103.26136 | 10.55000 | 103.23204 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN558 On 05/02/2024 Spot Bond | | | | | 0.00000 | 102.15467 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN560 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.49701 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN568 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.37711 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN569 On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.91239 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN575 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.99098 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN579 On 13/02/2023 Spot Bond | | | | | 0.00000 | 101.33306 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN580 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.96769 | | | | 0.00 | 0 | |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN583 On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.72358 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN59 On 31/01/2023 Spot Bond | | | 9.22000 | 102.85366 | 9.22000 | 102.82805 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 11/04/2023 Spot Bond | | | | | 0.00000 | 100.67259 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.57803 | | | | 0.00 | 0 | |
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.46716 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 23/04/2026 Spot Bond | | | | | 0.00000 | 100.47130 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 28/02/2031 Spot Bond | | | | | 0.00000 | 99.85692 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.31846 | | | | 0.00 | 0 | 100,000,00 |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| ASN61 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.39428 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.18800 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 06/05/2024 Spot Bond | | | | | 0.00000 | 100.32599 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.10017 | | | | 0.00 | 0 | |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 28/02/2024 Spot Bond | | | | | 0.00000 | 99.94163 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 11/05/2023 Spot Bond | | | | | 0.00000 | 100.25773 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.04442 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 28/02/2024 Spot Bond | | | | | 0.00000 | 99.82921 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.87197 | | | | 0.00 | 0 | |
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.17685 | | | | 0.00 | 0 | |
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.28798 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.50866 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 06/05/2024 Spot Bond | | | | | 0.00000 | 100.38599 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 12/07/2024 Spot Bond | | | | | 0.00000 | 101.34186 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 08/07/2026 Spot Bond | | | | | 0.00000 | 100.75316 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |
| ASN65: On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.08633 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.93076 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN665 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.07163 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.89330 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN67: On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.99654 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.23566 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.28629 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.68945 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 101.86203 | | | | 0.00 | 0 | |
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.06503 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.39216 | | | | 0.00 | 0 | |
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.37456 | | | | 0.00 | 0 | |
| Total ASN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.74738 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.36434 | | | | 0.00 | 0 | |
| Total ASN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.11748 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.12593 | | | | 0.00 | 0 | |
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.00785 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 100.24307 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 100.22871 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 100.07680 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.10072 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.59294 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.74861 | | | | 0.00 | 0 | |
| Total ASN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN717 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.82798 | | | | 0.00 | 0 | |
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.25589 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.56810 | | | | 0.00 | 0 | |
| Total ASN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN724 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.40343 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.36211 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 99.84349 | | | | 0.00 | 0 | |
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 101.09661 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.07526 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.09215 | | | | 0.00 | 0 | |
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.97325 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 31/10/2026 Spot Bond | | | | | 0.00000 | 100.34289 | | | | 0.00 | 0 | |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | |
| ASN75: On 31/05/2022 Spot Bond | | | | | 0.00000 | 99.86703 | | | | 0.00 | 0 | |
| Total ASN758 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN758 | | | | | | | | | | 0.00 | 0 | |
| ASN76: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.38392 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |
| ASN77: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.30846 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN78: On 21/12/2026 Spot Bond | | | 9.46884 | 9.46884 | 9.46884 | 108.15823 | | | | 0.00 | 0 | |
| Total ASN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN783 | | | | | | | | | | 0.00 | 0 | |
| ASN79: On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.59308 | | | | 0.00 | 0 | |
| Total ASN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN791 | | | | | | | | | | 0.00 | 0 | |
| ASN79: On 31/01/2024 Spot Bond | | | 10.20000 | 10.20000 | 10.20000 | 102.60749 | | | | 0.00 | 0 | |
| Total ASN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN796 | | | | | | | | | | 0.00 | 0 | |
| ASN79: On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.15775 | | | | 0.00 | 0 | 60,000,00 |
| Total ASN797 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For ASN797 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| ASN80: On 08/06/2022 Spot Bond | | | | | 0.00000 | 101.00986 | | | | 0.00 | 0 | |
| Total ASN802 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN802 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.38889 | | | | 0.00 | 0 | |
| Total ASN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN803 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.34021 | | | | 0.00 | 0 | |
| Total ASN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN804 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.34078 | | | | 0.00 | 0 | |
| Total ASN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN806 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 15/03/2023 Spot Bond | | | | | 0.00000 | 101.33437 | | | | 0.00 | 0 | |
| Total ASN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN807 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.07006 | | | | 0.00 | 0 | |
| Total ASN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN808 | | | | | | | | | | 0.00 | 0 | |
| ASN81: On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.76461 | | | | 0.00 | 0 | |
| Total ASN817 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN817 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN818 On 06/04/2025 Spot Bond | | | | | 0.00000 | 100.93828 | | | | 0.00 | 0 | |
| Total ASN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN818 | | | | | | | | | | 0.00 | 0 | |
| ASN819 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.78670 | | | | 0.00 | 0 | |
| Total ASN819 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN819 | | | | | | | | | | 0.00 | 0 | |
| ASN820 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.82222 | | | | 0.00 | 0 | |
| Total ASN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN820 | | | | | | | | | | 0.00 | 0 | |
| ASN821 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.70420 | | | | 0.00 | 0 | |
| Total ASN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN821 | | | | | | | | | | 0.00 | 0 | |
| ASN822 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.75436 | | | | 0.00 | 0 | |
| Total ASN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN822 | | | | | | | | | | 0.00 | 0 | |
| ASN823 On 31/01/2037 Spot Bond | | | | | 0.00000 | 100.71752 | | | | 0.00 | 0 | |
| Total ASN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN823 | | | | | | | | | | 0.00 | 0 | |
| ASN824 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.74824 | | | | 0.00 | 0 | |
| Total ASN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN824 | | | | | | | | | | 0.00 | 0 | |
| ASN825 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.89856 | | | | 0.00 | 0 | |
| Total ASN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN825 | | | | | | | | | | 0.00 | 0 | |
| ASN826 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.89613 | | | | 0.00 | 0 | |
| Total ASN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN826 | | | | | | | | | | 0.00 | 0 | |
| ASN831 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.78948 | | | | 0.00 | 0 | |
| Total ASN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN831 | | | | | | | | | | 0.00 | 0 | |
| ASN832 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.67845 | | | | 0.00 | 0 | |
| Total ASN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN832 | | | | | | | | | | 0.00 | 0 | |
| ASN833 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.67845 | | | | 0.00 | 0 | |
| Total ASN833 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN833 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.64581 | | | | 0.00 | 0 | |
| Total ASN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN834 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.56474 | | | | 0.00 | 0 | |
| Total ASN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN837 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.53193 | | | | 0.00 | 0 | |
| Total ASN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN838 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.52759 | | | | 0.00 | 0 | |
| Total ASN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN839 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.52759 | | | | 0.00 | 0 | |
| Total ASN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN840 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 22/04/2027 Spot Bond | | | | | 0.00000 | 100.54291 | | | | 0.00 | 0 | |
| Total ASN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN841 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 25/04/2042 Spot Bond | | | | | 0.00000 | 101.06367 | | | | 0.00 | 0 | |
| Total ASN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN842 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.37911 | | | | 0.00 | 0 | |
| Total ASN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN845 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.38274 | | | | 0.00 | 0 | |
| Total ASN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN846 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.39363 | | | | 0.00 | 0 | |
| Total ASN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN847 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 29/04/2025 Spot Bond | | | | | 0.00000 | 100.46232 | | | | 0.00 | 0 | |
| Total ASN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN848 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 29/04/2025 Spot Bond | | | | | 0.00000 | 100.45908 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN849 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.12109 | | | | 0.00 | 0 | |
| Total ASN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN851 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.10602 | | | | 0.00 | 0 | |
| Total ASN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN852 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.99847 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.33254 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.83101 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.92500 | 99.67081 | 6.92500 | 99.65227 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.79723 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 101.70999 | | | | 0.00 | 0 | 200,000,00 |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| BAYA6 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.27664 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 31/03/2023 Spot Bond | | | 9.12000 | 9.12000 | 9.12000 | 103.28555 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA72 On 31/03/2026 Spot Bond | | | 11.82500 | 11.82500 | 11.82500 | 102.80219 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.11253 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.01766 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.01832 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.95303 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.43446 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 31/03/2023 Spot Bond | | | | | 0.00000 | 102.00526 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.21150 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.34873 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.57634 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.47345 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.27577 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.34772 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.33361 | | | | 0.00 | 0 | |
| Total BAYA86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA86 | | | | | | | | | | 0.00 | 0 | |
| BAYA86 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.51472 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.54398 | | | | 0.00 | 0 | 100,000,00 |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| BAYA88 On 30/06/2024 Spot Bond | | | | | 0.00000 | 100.66491 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA89 On 30/06/2024 Spot Bond | | | | | 0.00000 | 101.48030 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA90 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.24083 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA91 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.27635 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.24041 | | | | 0.00 | 0 | |
| Total BAYA93 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.52733 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.82605 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.56357 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.52815 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.71506 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.90689 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYB20 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.52770 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 8.77000 | 8.77000 | 8.77000 | 97.81645 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.33922 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 101.64049 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 101.34021 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BDX34 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.12166 | | | | 0.00 | 0 | |
| Total BDX34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX34 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 101.38672 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 97.48537 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 80.39752 | | | | 0.00 | 0 | |
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |
| BDX39 On 01/02/2030 Spot Bond | | | | | 0.00000 | 94.35790 | | | | 0.00 | 0 | |
| Total BDX39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX39 | | | | | | | | | | 0.00 | 0 | |
| BDX40 On 16/09/2033 Spot Bond | | | | | 0.00000 | 82.39931 | | | | 0.00 | 0 | |
| Total BDX40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX40 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.91000 | 103.61464 | 7.91000 | 103.59267 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.73207 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 99.95670 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 103.89735 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.77225 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 104.64295 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 103.10343 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.05075 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.60040 | | | | 0.00 | 0 | 1,000,000,00 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| BID11 On 15/11/2023 Spot Bond | | | 6.66000 | 104.29880 | 6.66000 | 104.28023 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.05925 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.16841 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.58695 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.30964 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.45220 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.78360 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 98.26300 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 90.03300 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 61.48000 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 46.88900 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BNPP09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP09 | | | | | | | | | | 0.00 | 0 | |
| BNPP1: On 05/07/2027 Spot Bond | | | | | 0.00000 | 54.25000 | | | | 0.00 | 0 | |
| Total BNPP13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP13 | | | | | | | | | | 0.00 | 0 | |
| BNPP1: On 23/05/2022 Spot Bond | | | | | 0.00000 | 101.20699 | | | | 0.00 | 0 | |
| Total BNPP17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP17 | | | | | | | | | | 0.00 | 0 | |
| BNPP1: On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.13555 | | | | 0.00 | 0 | |
| Total BNPP18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP18 | | | | | | | | | | 0.00 | 0 | |
| BNPP1: On 05/07/2022 Spot Bond | | | | | 0.00000 | 100.70685 | | | | 0.00 | 0 | |
| Total BNPP19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP19 | | | | | | | | | | 0.00 | 0 | |
| BNPP2: On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.09859 | | | | 0.00 | 0 | |
| Total BNPP20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP20 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.81807 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.21368 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 19/11/2024 Spot Bond | | | | | 0.00000 | 99.83441 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.30645 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 101.11007 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.43301 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.85288 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.29816 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.30898 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.04903 | | | | 0.00 | 0 | |
| Total BPPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF31 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2024 Spot Bond | | | | | 0.00000 | 100.19214 | | | | 0.00 | 0 | 1,000,000,00 |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For BPPF32 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| BPPF3: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.27377 | | | | 0.00 | 0 | |
| Total BPPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF33 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.95174 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 11/02/2025 Spot Bond | | | | | 0.00000 | 100.44375 | | | | 0.00 | 0 | |
| Total BWZJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ25 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 99.87643 | | | | 0.00 | 0 | 100,000,00 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| CBL30 On 02/11/2024 Spot Bond | | | | | 0.00000 | 100.35476 | | | | 0.00 | 0 | |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL30 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 8.26500 | 109.60310 | 8.26500 | 109.57871 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|------------------|------------|
| Total For CCT01 | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.51500 | 110.91603 | 8.51500 | 110.89062 | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 9.11500 | 107.06410 | 9.11500 | 107.03818 | | 1,458,400,000,000.00 | 160,000,000 | 80,000,00 | |
| Total CCT03 SPOT | | | | | | | | 1,458,400,000,000.00 | 160,000,000 | 80,000,00 | |
| Total For CCT03 | | | | | | | | 1,458,400,000,000.00 | 160,000,000 | 80,000,00 | |
| CCT04 On 17/07/2027 Spot Bond | | | 10.53500 | 10.53500 | 10.53500 | 102.67205 | | 0.00 | 0 | | |
| Total CCT04 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CCT04 | | | | | | | | 0.00 | 0 | | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.46567 | | 0.00 | 0 | | |
| Total CGR42 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CGR42 | | | | | | | | 0.00 | 0 | | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 99.84565 | | 0.00 | 0 | | |
| Total CGR46 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CGR46 | | | | | | | | 0.00 | 0 | | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 99.83514 | | 0.00 | 0 | | |
| Total CGR47 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CGR47 | | | | | | | | 0.00 | 0 | | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.64502 | | 0.00 | 0 | | |
| Total CGR50 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CGR50 | | | | | | | | 0.00 | 0 | | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.68262 | | 0.00 | 0 | | |
| Total CGR51 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CGR51 | | | | | | | | 0.00 | 0 | | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 105.99027 | 4.77000 | 103.31000 | | 0.00 | 0 | | |
| Total CLN315 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CLN315 | | | | | | | | 0.00 | 0 | | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.77600 | | 0.00 | 0 | | |
| Total CLN317 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CLN317 | | | | | | | | 0.00 | 0 | | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.09485 | | 0.00 | 0 | | |
| Total CLN345 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For CLN345 | | | | | | | | 0.00 | 0 | | |
| CLN362 On 20/03/2024 Spot Bond | | | 7.67500 | 106.64733 | 7.67500 | 106.62550 | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN362 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 | |
| CLN364 On 20/03/2024 Spot Bond | | | 8.70700 | 109.32453 | 8.70700 | 108.96600 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.37892 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.48912 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 20/03/2024 Spot Bond | | | | | 0.00000 | 104.90380 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | 10.98000 | 101.13783 | 10.98000 | 101.10845 | | | | 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 | 106.37400 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/09/2024 Spot Bond | | | 6.50000 | 113.86361 | 6.50000 | 107.61900 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 103.81100 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.06705 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.12545 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.12450 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 5.30000 | 148.87556 | 5.30000 | 148.82542 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 31/01/2025 Spot Bond | | | 5.74000 | 147.22110 | 5.74000 | 147.16978 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.07726 | | | | 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 | | | 6.92000 | 103.30198 | 6.92000 | 103.28264 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.23442 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.98738 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 7.32000 | 107.87373 | 7.32000 | 107.85266 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 103.14933 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.76377 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.80355 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.35691 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.69618 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.33699 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.93139 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 98.18797 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 101.81282 | 9.96000 | 101.78588 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 100.61755 | 10.01000 | 100.59112 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.96353 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 103.78997 | 9.60000 | 103.76294 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.19863 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.93435 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 09/09/2022 Spot Bond | | | 9.20000 | 101.82805 | 9.20000 | 101.80306 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.90921 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.68591 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.89276 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.06276 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.19863 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.15163 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.60846 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 9.99500 | 104.51571 | 9.99500 | 104.48755 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.91636 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.47034 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.68685 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |

| 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 20/12/2023 Spot Bond | | | | | 0.00000 | 147.29700 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.88051 | | | | 0.00 | 0 | |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.21293 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 21/08/2026 Spot Bond | | | 9.46500 | 104.42172 | 9.46500 | 104.39505 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 29/03/2025 Spot Bond | | | 9.51500 | 102.86432 | 9.51500 | 102.83834 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 12/11/2025 Spot Bond | | | 9.60500 | 101.92862 | 9.60500 | 101.90263 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 309.59978 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.12837 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.18210 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.98261 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|------------|
| Total For CLN558 | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.75590 | | | 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 | 122.57700 | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.20817 | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 100.16069 | 10.19000 | 100.21077 | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 9.46500 | 102.33855 | 9.46500 | 102.31284 | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.55713 | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.14669 | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.53378 | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.39030 | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.19686 | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | 0.00 | 0 | |
| CLN568 On 12/11/2025 Spot Bond | | | 9.69500 | 101.14089 | 9.69500 | 101.11488 | | 969,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total CLN571 SPOT | | | | | | | | 969,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total For CLN571 | | | | | | | | 969,500,000,000.00 | 100,000,000 | 50,000,000 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.19100 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.19783 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.18907 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.25286 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.58519 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.89196 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.21791 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN581 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.88711 | | | | 0.00 | 0 | |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.37194 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.59231 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.24300 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.94409 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.28927 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.10216 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.12737 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.48821 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | | | 0.00000 | 103.11119 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 05/12/2026 Spot Bond | | | 3.72000 | 151.37845 | 3.72000 | 122.07263 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.18541 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN594 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.93496 | | | | 0.00 | 0 | |
| Total CLN594 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN594 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.98289 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 99.97526 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.84531 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.18415 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.18415 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.12737 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.12737 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.41300 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 102.56220 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.27621 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.17333 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.46019 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.60389 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 30/04/2023 Spot Bond | | | 9.32000 | 100.59912 | 9.32000 | 100.57409 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.49001 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.74985 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.30795 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/11/2023 Spot Bond | | | | | 0.00000 | 101.70446 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.85200 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 98.50300 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.29482 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.43530 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.43338 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.39615 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.47975 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 96.19600 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.47792 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 25/01/2023 Spot Bond | | | 6.88000 | 104.30927 | 6.88000 | 104.28978 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.07516 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 90.64977 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 31/07/2034 Spot Bond | | | 12.42500 | 62.87350 | 12.42500 | 83.15393 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.07533 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | 10.16500 | 100.63982 | 10.16500 | 100.61225 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.07484 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.02682 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.91129 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 09/11/2024 Spot Bond | | | | | 0.00000 | 100.23308 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.81484 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.07452 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/02/2023 Spot Bond | | | | | 0.00000 | 100.36335 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.08093 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.53750 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.10753 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.64064 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.10933 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.21326 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.40711 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.07452 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.06047 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.07452 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN653 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 | 102.66100 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.27820 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.30642 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.62977 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.04500 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.10500 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 117.00600 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN664 On 20/12/2023 Spot Bond | | | | | 0.00000 | 141.50100 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.04510 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.99854 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.08860 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 104.14752 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 102.77523 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.92989 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.08200 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.30698 | 152.69301 | 4.30698 | 124.05107 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 31/01/2025 Spot Bond | | | 4.30698 | 152.69301 | 4.30698 | 124.05187 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.08360 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.08785 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.06638 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.60460 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.91482 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.21325 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.02258 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.04963 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.40390 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.23526 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.23505 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.09172 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.91551 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.09189 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.13868 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 86.42779 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 84.90202 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 105.28266 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.28556 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.17921 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 85.61491 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.55083 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 86.99538 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.08998 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.21014 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 101.06793 | | | | 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 | 83.38840 | | | | 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 | 83.63261 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2023 Spot Bond | | | | | 0.00000 | 101.07151 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2023 Spot Bond | | | | | 0.00000 | 100.15983 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.07468 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.07468 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.07468 | | | | 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 | 82.42243 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.10050 | | | | 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 | 81.41485 | | | | 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 | 81.73874 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 01/06/2026 Spot Bond | | | | | 0.00000 | 101.23808 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 82.45236 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99192 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99192 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99192 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.00881 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.00881 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.00881 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 84.96423 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 86.00827 | | | | 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 | 86.65057 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.12044 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 31/01/2023 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 95.68166 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.17698 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.22760 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/06/2026 Spot Bond | | | | | 0.00000 | 108.97100 | | | | 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 | 94.34628 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.07345 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.14245 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN742 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.28725 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 96.42500 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.64190 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN746 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.73378 | | | | 0.00 | 0 | |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | |
| CLN747 On 21/12/2022 Spot Bond | | | | | 0.00000 | 101.09183 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.38348 | | | | 0.00 | 0 | |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN748 | | | | | | | | | | 0.00 | 0 | |
| CLN749 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN749 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN749 | | | | | | | | | | 0.00 | 0 | |
| CLN750 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.20017 | | | | 0.00 | 0 | |
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN751 On 01/10/2026 Spot Bond | | | | | 0.00000 | 100.83500 | | | | 0.00 | 0 | |
| Total CLN751 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN751 | | | | | | | | | | 0.00 | 0 | |
| CLN752 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN752 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN752 | | | | | | | | | | 0.00 | 0 | |
| CLN753 On 21/06/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN753 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN753 | | | | | | | | | | 0.00 | 0 | |
| CLN754 On 31/07/2022 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 102.26934 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN755 On 31/01/2030 Spot Bond | | | | | 0.00000 | 98.72940 | | | | 0.00 | 0 | |
| Total CLN755 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN755 | | | | | | | | | | 0.00 | 0 | |
| CLN756 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN756 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN756 | | | | | | | | | | 0.00 | 0 | |
| CLN757 On 20/07/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN757 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN757 | | | | | | | | | | 0.00 | 0 | |
| CLN757 On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN758 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN758 | | | | | | | | | | 0.00 | 0 | |
| CLN758 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.75319 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN759 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.70304 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.84677 | | | | 0.00 | 0 | |
| Total CLN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN761 | | | | | | | | | | 0.00 | 0 | |
| CLN761 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN762 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN762 | | | | | | | | | | 0.00 | 0 | |
| CLN762 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.32584 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |
| CLN763 On 21/07/2027 Spot Bond | | | | | 0.00000 | 100.46366 | | | | 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 | 94.04158 | | | | 0.00 | 0 | |
| 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 | 102.26934 | | | | 0.00 | 0 | |
| Total CLN766 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN766 | | | | | | | | | | 0.00 | 0 | |
| CLN766 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN767 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN767 | | | | | | | | | | 0.00 | 0 | |
| CLN767 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.14253 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN768 On 23/09/2026 Spot Bond | | | | | 0.00000 | 102.66132 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN769 | | | | | | | | | | 0.00 | 0 | |
| CLN770 On 31/07/2024 Spot Bond | | | | | 0.00000 | 97.97395 | | | | 0.00 | 0 | |
| Total CLN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN770 | | | | | | | | | | 0.00 | 0 | |
| CLN771 On 31/08/2022 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 82.36713 | | | | 0.00 | 0 | |
| Total CLN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN771 | | | | | | | | | | 0.00 | 0 | |
| CLN772 On 31/08/2022 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 88.33101 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |
| CLN773 On 28/08/2028 Spot Bond | | | | | 0.00000 | 99.86949 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN774 On 31/07/2028 Spot Bond | | | | | 0.00000 | 100.39793 | | | | 0.00 | 0 | |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN774 | | | | | | | | | | 0.00 | 0 | |
| CLN775 On 15/09/2028 Spot Bond | | | 6.70000 | 6.70000 | 6.70000 | 118.15609 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN775 | | | | | | | | | | 0.00 | 0 | |
| CLN776 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.54494 | | | | 0.00 | 0 | |
| Total CLN776 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN776 | | | | | | | | | | 0.00 | 0 | |
| CLN777 On 31/08/2024 Spot Bond | | | | | 0.00000 | 103.64290 | | | | 0.00 | 0 | |
| Total CLN777 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN777 | | | | | | | | | | 0.00 | 0 | |
| CLN778 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.86647 | | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | | 0.00 | 0 | |
| CLN779 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.33210 | | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | | 0.00 | 0 | |
| CLN780 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.33480 | | | | 0.00 | 0 | |
| Total CLN780 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN780 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN787 On 19/08/2025 Spot Bond | | | 10.65000 | 10.65000 | 10.65000 | 102.70154 | | | | 0.00 | 0 | |
| Total CLN781 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN781 | | | | | | | | | | 0.00 | 0 | |
| CLN782 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.38614 | | | | 0.00 | 0 | |
| Total CLN782 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN782 | | | | | | | | | | 0.00 | 0 | |
| CLN783 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.34832 | | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | | 0.00 | 0 | |
| CLN784 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.35426 | | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | | 0.00 | 0 | |
| CLN785 On 30/09/2026 Spot Bond | | | | | 0.00000 | 101.06054 | | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN785 | | | | | | | | | | 0.00 | 0 | |
| CLN786 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.95654 | | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | | 0.00 | 0 | |
| CLN787 On 30/09/2026 Spot Bond | | | | | 0.00000 | 101.06054 | | | | 0.00 | 0 | |
| Total CLN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 103.11584 | | | | 0.00 | 0 | |
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN789 On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.97952 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN790 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.38627 | | | | 0.00 | 0 | |
| Total CLN790 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN790 | | | | | | | | | | 0.00 | 0 | |
| CLN791 On 31/01/2025 Spot Bond | | | | | 0.00000 | 98.76800 | | | | 0.00 | 0 | |
| Total CLN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN791 | | | | | | | | | | 0.00 | 0 | |
| CLN792 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.38627 | | | | 0.00 | 0 | |
| Total CLN792 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN792 | | | | | | | | | | 0.00 | 0 | |
| CLN792 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.24799 | | | | 0.00 | 0 | |
| Total CLN793 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN793 | | | | | | | | | | 0.00 | 0 | |
| CLN793 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.38627 | | | | 0.00 | 0 | |
| Total CLN794 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN794 | | | | | | | | | | 0.00 | 0 | |
| CLN794 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.38627 | | | | 0.00 | 0 | |
| Total CLN795 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN795 | | | | | | | | | | 0.00 | 0 | |
| CLN795 On 31/03/2026 Spot Bond | | | | | 0.00000 | 101.06060 | | | | 0.00 | 0 | |
| Total CLN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN796 | | | | | | | | | | 0.00 | 0 | |
| CLN796 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.38627 | | | | 0.00 | 0 | |
| Total CLN797 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN797 | | | | | | | | | | 0.00 | 0 | |
| CLN797 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.38640 | | | | 0.00 | 0 | |
| Total CLN798 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN798 | | | | | | | | | | 0.00 | 0 | |
| CLN798 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.38871 | | | | 0.00 | 0 | |
| Total CLN799 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN799 | | | | | | | | | | 0.00 | 0 | |
| CLN799 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.38871 | | | | 0.00 | 0 | |
| Total CLN800 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN800 | | | | | | | | | | 0.00 | 0 | |
| CLN800 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.61158 | | | | 0.00 | 0 | |
| Total CLN801 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN801 | | | | | | | | | | 0.00 | 0 | |
| CLN801 On 31/01/2025 Spot Bond | | | | | 0.00000 | 89.45565 | | | | 0.00 | 0 | |
| Total CLN802 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN802 | | | | | | | | | | 0.00 | 0 | |
| CLN802 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN803 | | | | | | | | | | 0.00 | 0 | |
| CLN803 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.33642 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN804 | | | | | | | | | | 0.00 | 0 | |
| CLN804 On 20/04/2023 Spot Bond | | | | | 0.00000 | 98.74710 | | | | 0.00 | 0 | |
| Total CLN805 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN805 | | | | | | | | | | 0.00 | 0 | |
| CLN805 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.39154 | | | | 0.00 | 0 | |
| Total CLN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN806 | | | | | | | | | | 0.00 | 0 | |
| CLN806 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.47553 | | | | 0.00 | 0 | |
| Total CLN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN807 | | | | | | | | | | 0.00 | 0 | |
| CLN807 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.35372 | | | | 0.00 | 0 | |
| Total CLN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN808 | | | | | | | | | | 0.00 | 0 | |
| CLN808 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.09363 | | | | 0.00 | 0 | |
| Total CLN809 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN809 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 8.77000 | 97.83940 | 8.77000 | 97.81645 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 26/08/2025 Spot Bond | | | | | 0.00000 | 101.10277 | | | | 0.00 | 0 | |
| Total CLN810 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN810 | | | | | | | | | | 0.00 | 0 | |
| CLN810 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.61692 | | | | 0.00 | 0 | |
| Total CLN811 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN811 | | | | | | | | | | 0.00 | 0 | |
| CLN811 On 01/10/2022 Spot Bond | | | | | 0.00000 | 101.23438 | | | | 0.00 | 0 | |
| Total CLN812 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN812 | | | | | | | | | | 0.00 | 0 | |
| CLN812 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.09425 | | | | 0.00 | 0 | |
| Total CLN813 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN813 | | | | | | | | | | 0.00 | 0 | |
| CLN813 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.09425 | | | | 0.00 | 0 | |
| Total CLN814 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN814 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| CLN815 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.38627 | | | | 0.00 | 0 | |
| Total CLN815 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN815 | | | | | | | | | | 0.00 | 0 | |
| CLN816 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.38649 | | | | 0.00 | 0 | |
| Total CLN816 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN816 | | | | | | | | | | 0.00 | 0 | |
| CLN817 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.39154 | | | | 0.00 | 0 | |
| Total CLN817 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN817 | | | | | | | | | | 0.00 | 0 | |
| CLN818 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.33213 | | | | 0.00 | 0 | |
| Total CLN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN818 | | | | | | | | | | 0.00 | 0 | |
| CLN819 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.52409 | | | | 0.00 | 0 | |
| Total CLN819 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN819 | | | | | | | | | | 0.00 | 0 | |
| CLN820 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.35246 | | | | 0.00 | 0 | |
| Total CLN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN820 | | | | | | | | | | 0.00 | 0 | |
| CLN821 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.36839 | | | | 0.00 | 0 | |
| Total CLN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN821 | | | | | | | | | | 0.00 | 0 | |
| CLN822 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN822 | | | | | | | | | | 0.00 | 0 | |
| CLN823 On 31/07/2029 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN823 | | | | | | | | | | 0.00 | 0 | |
| CLN824 On 31/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 977,300,000,000,000.00 | 9,773,000,000 | 5,000,000,000 | |
| Total CLN824 SPOT | | | | | | | | | 7,300,000,000,000.00 | 9,773,000,000 | 5,000,000,000 | |
| Total For CLN824 | | | | | | | | | 7,300,000,000,000.00 | 9,773,000,000 | 5,000,000,000 | |
| CLN825 On 31/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 200,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000 | |
| Total CLN825 SPOT | | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000 | |
| Total For CLN825 | | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000 | |
| CLN826 On 31/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 977,300,000,000,000.00 | 9,773,000,000 | 5,000,000,000 | |
| Total CLN826 SPOT | | | | | | | | | 7,300,000,000,000.00 | 9,773,000,000 | 5,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interc |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|----------------------|----------------------|
| Total For CLN826 | | | | | | | | | 7,300,000,000.00 | 9,773,000,000 | 5,000,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 8.26000 | 109.52327 | 8.26000 | 109.49891 | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 10.73500 | 107.12390 | 10.73500 | 107.09313 | | | 3,005,800,000.00 | 280,000,000 | 140,000,000 |
| Total COJ08 SPOT | | | | | | | | | 3,005,800,000.00 | 280,000,000 | 140,000,000 |
| Total For COJ08 | | | | | | | | | 3,005,800,000.00 | 280,000,000 | 140,000,000 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.32000 | 106.20079 | 9.32000 | 106.17421 | | | 0.00 | 0 | |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | |
| COT01 On 03/04/2023 Spot Bond | | | 7.75500 | 102.35955 | 7.75500 | 102.33828 | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 12.52500 | 91.93573 | 12.52500 | 91.90522 | | | 0.00 | 0 | |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For COT02 | | | | | | | | | 0.00 | 0 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.11500 | 97.27342 | 11.11500 | 97.24452 | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | 0.00 | 0 | |
| CPV01 On 30/06/2029 Spot Bond | | | 10.12000 | 10.12000 | 10.12000 | 107.05129 | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.53565 | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.46844 | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00003 | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.26517 | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 9.86500 | 9.86500 | 9.86500 | 101.34345 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--------------------|--------------------|------------|
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.60197 | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.30744 | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 7.18000 | 104.41027 | 7.18000 | 104.38993 | | | 0.00 | 0 | |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23 | | | | | | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 60.62303 | 100.00000 | 60.48739 | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 60.62303 | 100.00000 | 60.48739 | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 7.70000 | 105.69971 | 7.70000 | 105.67766 | | | 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 | 102.51436 | 9.69000 | 102.48757 | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.51436 | 9.69000 | 102.48757 | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | |
| DV27 On 02/02/2027 Spot Bond | | | 10.06500 | 100.47467 | 10.06500 | 100.44742 | | | 0.00 | 0 | |
| Total DV27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV27 | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 12.47000 | 92.01928 | 12.47000 | 91.98854 | | 10,474,800,000,000.00 | 840,000,000 | 420,000,000 | |
| Total DV29 SPOT | | | | | | | | 10,474,800,000,000.00 | 840,000,000 | 420,000,000 | |
| Total For DV29 | | | | | | | | 10,474,800,000,000.00 | 840,000,000 | 420,000,000 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.61952 | 10.10000 | 102.59159 | | 0.00 | 0 | | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.61952 | 10.10000 | 102.59159 | | 0.00 | 0 | | |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV29/R213 | | | | | | | | 0.00 | 0 | | |
| DVF22f On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.96926 | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | 0.00 | 0 | |
| DVF22k On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.49348 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.35123 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 99.66388 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 98.12197 | | | | 0.00 | 0 | 100,000,00 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.46922 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.23573 | | | | 0.00 | 0 | |
| Total DVFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB24 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 98.50919 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.21249 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.29160 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 98.39009 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.30720 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.53124 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.86577 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2026 Spot Bond | | | | | 0.00000 | 101.30180 | | | | 0.00 | 0 | |
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2028 Spot Bond | | | | | 0.00000 | 101.34873 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 7.23000 | 106.43024 | 7.23000 | 106.40971 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.09000 | 114.51443 | 5.09000 | 114.47676 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 4.86000 | 103.24807 | 4.86000 | 103.21452 | | | | 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 | 141.41362 | 2.25000 | 141.37768 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 3.88500 | 152.48191 | 3.88500 | 152.43664 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 3.74200 | 140.21934 | 3.74200 | 140.17825 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 3.78500 | 136.93558 | 3.78500 | 136.89506 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 4.78000 | 116.87660 | 4.78000 | 116.83897 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 4.83000 | 105.43129 | 4.83000 | 105.39710 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 141.41362 | 2.25000 | 141.37768 | | | | 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 | 160.23252 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 157.64834 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 115.25860 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 113.42950 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 122.24952 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 121.33975 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 118.80574 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 110.41484 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 106.54151 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 21/05/2024 Spot Bond | | | | | 0.00000 | 108.27832 | | | | 0.00 | 0 | |
| Total ELN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 09/12/2024 Spot Bond | | | | | 0.00000 | 89.58154 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|------------|
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 17/02/2023 Spot Bond | | | | | 0.00000 | 93.84238 | | | | 0.00 | 0 | |
| Total ELN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN016 | | | | | | | | | | 0.00 | 0 | |
| ELN016 On 08/03/2023 Spot Bond | | | | | 0.00000 | 96.40946 | | | | 0.00 | 0 | |
| Total ELN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN017 | | | | | | | | | | 0.00 | 0 | |
| ELN017 On 12/05/2023 Spot Bond | | | | | 0.00000 | 99.11270 | | | | 0.00 | 0 | |
| Total ELN018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN018 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 10.17500 | 100.31847 | 10.17500 | 100.29142 | | | 610,500,000,000.00 | 60,000,000 | 30,000,000 | |
| Total EMM03 SPOT | | | | | | | | | 610,500,000,000.00 | 60,000,000 | 30,000,000 | |
| Total For EMM03 | | | | | | | | | 610,500,000,000.00 | 60,000,000 | 30,000,000 | |
| EMM04 On 16/05/2028 Spot Bond | | | 12.13000 | 12.13000 | 12.13000 | 92.70898 | | | 0.00 | 0 | 0 | |
| Total EMM04 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM04 | | | | | | | | | 0.00 | 0 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 12.18000 | 12.18000 | 12.18000 | 96.85314 | | | 4,384,800,000,000.00 | 360,000,000 | 846,666,667 | |
| Total EMM05 SPOT | | | | | | | | | 4,384,800,000,000.00 | 360,000,000 | 846,666,667 | |
| Total For EMM05 | | | | | | | | | 4,384,800,000,000.00 | 360,000,000 | 846,666,667 | |
| EMM06 On 23/06/2025 Spot Bond | | | 10.26500 | 10.26500 | 10.26500 | 104.20111 | | | 0.00 | 0 | 0 | |
| Total EMM06 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM06 | | | | | | | | | 0.00 | 0 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 10.26500 | 10.26500 | 10.26500 | 104.34328 | | | 821,200,000,000.00 | 80,000,000 | 40,000,000 | |
| Total EMM07 SPOT | | | | | | | | | 821,200,000,000.00 | 80,000,000 | 40,000,000 | |
| Total For EMM07 | | | | | | | | | 821,200,000,000.00 | 80,000,000 | 40,000,000 | |
| EMM07 On 17/07/2032 Spot Bond | | | 12.13500 | 12.13500 | 12.13500 | 75.55266 | | | 0.00 | 0 | 0 | |
| Total EMM07P SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM07P | | | | | | | | | 0.00 | 0 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 11.46500 | 11.46500 | 11.46500 | 102.18364 | | | 0.00 | 0 | 0 | |
| Total EMM08P SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM08P | | | | | | | | | 0.00 | 0 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 12.13500 | 12.13500 | 12.13500 | 96.49631 | | | 0.00 | 0 | 0 | |
| Total EMM09P SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM09P | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.36958 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.22375 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.16006 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.13169 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.21975 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 99.82825 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF022 On 28/05/2024 Spot Bond | | | | | 0.00000 | 99.88062 | | | | 0.00 | 0 | |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF022 | | | | | | | | | | 0.00 | 0 | |
| EPF023 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.29728 | | | | 0.00 | 0 | |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF023 | | | | | | | | | | 0.00 | 0 | |
| EPF024 On 14/03/2025 Spot Bond | | | | | 0.00000 | 101.15519 | | | | 0.00 | 0 | |
| Total EPF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF024 | | | | | | | | | | 0.00 | 0 | |
| EPFC50 On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.19679 | | | | 0.00 | 0 | |
| Total EPFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC50 | | | | | | | | | | 0.00 | 0 | |
| EPFC51 On 14/03/2023 Spot Bond | | | | | 0.00000 | 101.06928 | | | | 0.00 | 0 | |
| Total EPFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC51 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.27851 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For EQT002 | | | | | | | | | 0.00 | 0 | |
| EQT00: On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.89203 | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | 0.00 | 0 | |
| EQT00: On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.54863 | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | 0.00 | 0 | |
| EQT00: On 10/09/2023 Spot Bond | | | | | 0.00000 | 102.54097 | | | 0.00 | 0 | 200,000,00 |
| Total EQT005 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For EQT005 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| EQT00: On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.32429 | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | 0.00 | 0 | |
| EQT00: On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.99808 | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | 0.00 | 0 | |
| EQT00: On 08/10/2024 Spot Bond | | | | | 0.00000 | 100.73475 | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | 0.00 | 0 | |
| EQT00: On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.19227 | | | 0.00 | 0 | |
| Total EQT009 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQT009 | | | | | | | | | 0.00 | 0 | |
| EQT01: On 12/11/2024 Spot Bond | | | | | 0.00000 | 100.57083 | | | 0.00 | 0 | |
| Total EQT010 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EQT010 | | | | | | | | | 0.00 | 0 | |
| ERS3B: On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.10510 | | | 0.00 | 0 | |
| Total ERS3B8 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B8 | | | | | | | | | 0.00 | 0 | |
| ERS3B: On 17/05/2027 Spot Bond | | | | | 0.00000 | 100.11011 | | | 0.00 | 0 | |
| Total ERS3B9 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B9 | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.10751 | | | 0.00 | 0 | |
| Total ERS3C8 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C8 | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2027 Spot Bond | | | | | 0.00000 | 100.11253 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|---------------------|---------------------|
| Total ERS3C9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C9 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.40647 | | | | 0.00 | 0 | |
| Total ERS25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.28192 | | | | 0.00 | 0 | |
| Total ERS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.10774 | | | | 0.00 | 0 | |
| Total ERS28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS28 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.10189 | | | | 0.00 | 0 | |
| Total ERS29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS29 | | | | | | | | | | 0.00 | 0 | |
| ERSA3 On 17/05/2027 Spot Bond | | | | | 0.00000 | 100.10689 | | | | 0.00 | 0 | |
| Total ERS30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS30 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 6.53000 | 105.51253 | 6.53000 | 105.49381 | | | | 0.00 | 0 | 1,300,000,00 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.25975 | 10.00000 | 103.23193 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.26500 | 96.59354 | 9.26500 | 96.56963 | | 343,814,885,000.00 | | 37,109,000 | 4,220,000,00 | |
| Total ES26 SPOT | | | | | | | | 343,814,885,000.00 | | 37,109,000 | 4,220,000,00 | |
| Total For ES26 | | | | | | | | 343,814,885,000.00 | | 37,109,000 | 4,220,000,00 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.09998 | 7.85000 | 101.07871 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.64500 | 75.70258 | 11.73500 | 75.22643 | | 14,427,011,461,000.00 | | 1,238,901,800 | 4,263,872,00 | |
| Total ES33 SPOT | | | | | | | | 14,427,011,461,000.00 | | 1,238,901,800 | 4,263,872,00 | |
| Total For ES33 | | | | | | | | 14,427,011,461,000.00 | | 1,238,901,800 | 4,263,872,00 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.41039 | 7.50000 | 101.39010 | | | | 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 | | | 12.04500 | 74.08934 | 12.12500 | 73.60186 | | | 290,800,026,000.00 | 24,142,800 | 2,351,021,200 |
| Total ES42 SPOT | | | | | | | | | 290,800,026,000.00 | 24,142,800 | 2,351,021,200 |
| Total For ES42 | | | | | | | | | 290,800,026,000.00 | 24,142,800 | 2,351,021,200 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.66176 | 8.50000 | 100.63886 | | | 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 | 101.16840 | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 102.39234 | | | 0.00 | 0 | 200,000,000 |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.22463 | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.04705 | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.29233 | | | 0.00 | 680,000,000 | 340,000,000 |
| Total FIFB16 SPOT | | | | | | | | | 0.00 | 680,000,000 | 340,000,000 |
| Total For FIFB16 | | | | | | | | | 0.00 | 680,000,000 | 340,000,000 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.11968 | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.39409 | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.60397 | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | 0.00 | 0 | |
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.30054 | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 100.31999 | | | 0.00 | 0 | |
| Total FIFG02 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-------------|
| Total For FIG02 | | | | | | | | | | 0.00 | 0 | |
| FIG03 On 22/02/2025 Spot Bond | | | | | 0.00000 | 99.99965 | | | | 0.00 | 0 | |
| Total FIG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIG03 | | | | | | | | | | 0.00 | 0 | |
| FIG04 On 22/02/2027 Spot Bond | | | | | 0.00000 | 99.99976 | | | | 0.00 | 0 | |
| Total FIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIG04 | | | | | | | | | | 0.00 | 0 | |
| FIG05 On 22/08/2027 Spot Bond | | | | | 0.00000 | 99.99980 | | | | 0.00 | 0 | |
| Total FIG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIG05 | | | | | | | | | | 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 | 103.15858 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.08983 | | | | 0.00 | 1,800,000,000 | 900,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 1,800,000,000 | 900,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 1,800,000,000 | 900,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 103.23651 | | | | 0.00 | 0 | |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 105.54140 | | | | 0.00 | 0 | |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.96621 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 8.84500 | 109.28465 | 8.84500 | 109.25867 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 103.07157 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 103.70244 | | | | 0.00 | 0 | 600,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | 600,000.00 |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | 600,000.00 |
| FRB30 On 19/04/2026 Spot Bond | | | 8.76500 | 98.78562 | 8.76500 | 98.76247 | | | | 0.00 | 0 | |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 99.98342 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.40800 | 325.40222 | 2.40800 | 325.31824 | | | | 0.00 | 0 | 40,000.00 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 40,000.00 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 40,000.00 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.60500 | 2.60500 | 2.60500 | 159.47349 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.66000 | 209.81167 | 3.66000 | 209.75051 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.27000 | 4.27000 | 4.27000 | 110.94422 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.77500 | 4.77500 | 4.77500 | 231.14421 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.07500 | 98.61842 | 5.07500 | 98.58597 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.07000 | 100.39952 | 5.07000 | 100.36632 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 82.62822 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 8.17000 | 8.17000 | 8.17000 | 81.73333 | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC166 On 31/01/2025 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 154.24564 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC171 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 | 95.35037 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC251 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC256 On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.03643 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC261 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.32584 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC271 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.41023 | | | | 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 | 102.96533 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC279 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC280 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.17692 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC282 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 117.36102 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.26140 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 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 FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.06366 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC285 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 115.26570 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC286 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.03664 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.30403 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC290 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.12173 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.12363 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC297 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.68178 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC299 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.51344 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC300 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.96007 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC302 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.70590 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC303 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.06526 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.93901 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC306 On 31/05/2024 Spot Bond | | | | | 0.00000 | 102.80833 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC308 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.01631 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC309 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.15652 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC310 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.26130 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC313 On 13/10/2026 Spot Bond | | | | | 0.00000 | 99.93470 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.26024 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.41523 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC317 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.14300 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC318 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.26105 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC319 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.40143 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.16814 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC325 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.79196 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.65443 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.82804 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 27/12/2022 Spot Bond | | | | | 0.00000 | 99.93673 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.26754 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.54567 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.93702 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.91757 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.56563 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC340 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.41906 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC341 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.47724 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC343 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.05794 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.58260 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.34866 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.88815 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.59002 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.49891 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2022 Spot Bond | | | | | 0.00000 | 100.42389 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/08/2023 Spot Bond | | | | | 0.00000 | 101.54513 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.78717 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.50648 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.57348 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.51817 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC356 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.52179 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC357 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.25727 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC359 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.57068 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.42435 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC361 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.88802 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC362 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.21337 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC363 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.98281 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC364 On 31/08/2024 Spot Bond | | | | | 0.00000 | 102.26781 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |
| FRC365 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.68297 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC366 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.65077 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |
| FRC368 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.84750 | | | | 0.00 | 0 | |
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.85578 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.53190 | | | | 0.00 | 0 | |
| Total FRC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC372 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.52962 | | | | 0.00 | 0 | |
| Total FRC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC373 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.93186 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.80291 | | | | 0.00 | 0 | |
| Total FRC375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC375 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.53368 | | | | 0.00 | 0 | |
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.52531 | | | | 0.00 | 0 | |
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.05335 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 23/09/2023 Spot Bond | | | | | 0.00000 | 101.27161 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.18509 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.11001 | | | | 0.00 | 0 | |
| Total FRC384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC384 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.11001 | | | | 0.00 | 0 | |
| Total FRC385 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC385 | | | | | | | | | | 0.00 | 0 | |
| FRC385 On 16/02/2025 Spot Bond | | | | | 0.00000 | 100.10941 | | | | 0.00 | 0 | |
| Total FRC386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC386 | | | | | | | | | | 0.00 | 0 | |
| FRC386 On 16/02/2025 Spot Bond | | | | | 0.00000 | 100.10941 | | | | 0.00 | 0 | |
| Total FRC387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC387 | | | | | | | | | | 0.00 | 0 | |
| FRC387 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.28879 | | | | 0.00 | 0 | |
| Total FRC388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC388 | | | | | | | | | | 0.00 | 0 | |
| FRC388 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.46858 | | | | 0.00 | 0 | |
| Total FRC389 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC389 | | | | | | | | | | 0.00 | 0 | |
| FRC389 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.55009 | | | | 0.00 | 0 | |
| Total FRC390 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC390 | | | | | | | | | | 0.00 | 0 | |
| FRC390 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.33337 | | | | 0.00 | 0 | |
| Total FRC391 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC391 | | | | | | | | | | 0.00 | 0 | |
| FRC391 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.55009 | | | | 0.00 | 0 | |
| Total FRC392 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC392 | | | | | | | | | | 0.00 | 0 | |
| FRC392 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.22811 | | | | 0.00 | 0 | |
| Total FRC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC393 | | | | | | | | | | 0.00 | 0 | |
| FRC393 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.13007 | | | | 0.00 | 0 | |
| Total FRC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC394 | | | | | | | | | | 0.00 | 0 | |
| FRC394 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.46854 | | | | 0.00 | 0 | |
| Total FRC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC395 | | | | | | | | | | 0.00 | 0 | |
| FRC395 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.54583 | | | | 0.00 | 0 | |
| Total FRC396 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC396 | | | | | | | | | | 0.00 | 0 | |
| FRC396 On 31/03/2023 Spot Bond | | | 8.33000 | 8.33000 | 8.33000 | 101.12374 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRC397 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC397 | | | | | | | | | | 0.00 | 0 | |
| FRC397 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.58745 | | | | 0.00 | 0 | |
| Total FRC398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC398 | | | | | | | | | | 0.00 | 0 | |
| FRC398 On 21/01/2030 Spot Bond | | | | | 0.00000 | 100.78094 | | | | 0.00 | 0 | |
| Total FRC399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC399 | | | | | | | | | | 0.00 | 0 | |
| FRC400 On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.29271 | | | | 0.00 | 0 | |
| Total FRC400 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC400 | | | | | | | | | | 0.00 | 0 | |
| FRC400 On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC401 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC401 | | | | | | | | | | 0.00 | 0 | |
| FRC401 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.27969 | | | | 0.00 | 0 | |
| Total FRC402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC402 | | | | | | | | | | 0.00 | 0 | |
| FRC402 On 19/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 76,534,569,20 |
| Total FRC403 SPOT | | | | | | | | | | 0.00 | 0 | 76,534,569,20 |
| Total For FRC403 | | | | | | | | | | 0.00 | 0 | 76,534,569,20 |
| FRC403 On 19/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 6,346,000,00 |
| Total FRC404 SPOT | | | | | | | | | | 0.00 | 0 | 6,346,000,00 |
| Total For FRC404 | | | | | | | | | | 0.00 | 0 | 6,346,000,00 |
| FRC404 On 19/01/2027 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 103.76977 | | | | 0.00 | 0 | |
| Total FRC405 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC405 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.52500 | 107.12500 | 4.52500 | 107.09139 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.71000 | 118.56564 | 4.71000 | 118.52759 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.61704 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.74566 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.49790 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.28519 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.91430 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.52675 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ27S On 20/04/2024 Spot Bond | | | | | 0.00000 | 100.49929 | | | | 0.00 | 0 | |
| Total FRJ27S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27S | | | | | | | | | | 0.00 | 0 | |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 100.49612 | | | | 0.00 | 0 | |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ28 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.84190 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ29S On 20/04/2024 Spot Bond | | | | | 0.00000 | 100.51271 | | | | 0.00 | 0 | |
| Total FRJ29S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29S | | | | | | | | | | 0.00 | 0 | |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 100.97954 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.26300 | 4.26300 | 4.26300 | 107.95570 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 4.68000 | 4.68000 | 4.68000 | 118.96876 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.05423 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 31/01/2038 Spot Bond | | | 4.82000 | 116.96441 | 4.82000 | 116.92653 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 07/12/2033 Spot Bond | | | 4.78000 | 231.11371 | 4.78000 | 231.03924 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 31/01/2038 Spot Bond | | | 4.96000 | 114.96367 | 4.96000 | 114.92599 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 07/12/2033 Spot Bond | | | 4.81000 | 4.81000 | 4.81000 | 230.41075 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 31/01/2025 Spot Bond | | | 3.45000 | 156.08317 | 3.45000 | 156.03841 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 108.26667 | 3.70500 | 108.23485 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 4.76000 | 117.83460 | 4.76000 | 117.79661 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 07/12/2033 Spot Bond | | | 4.93000 | 227.99162 | 4.93000 | 227.91727 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 4.98000 | 226.96230 | 4.98000 | 226.88796 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 2.98000 | 157.98115 | 2.98000 | 157.93786 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 5.01000 | 226.34739 | 5.01000 | 226.27307 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 31/01/2038 Spot Bond | | | 4.96000 | 114.96367 | 4.96000 | 114.92599 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/03/2028 Spot Bond | | | 4.27000 | 203.11009 | 4.27000 | 203.04757 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/01/2038 Spot Bond | | | 5.71000 | 104.91831 | 5.71000 | 104.88180 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 4.16000 | 204.30029 | 4.16000 | 204.23800 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.22000 | 203.65010 | 4.22000 | 203.58769 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.52000 | 216.19668 | 5.52000 | 216.12277 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 5.66000 | 105.55423 | 5.66000 | 105.51764 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 4.96000 | 4.96000 | 4.96000 | 114.92599 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 4.94000 | 113.45194 | 4.94000 | 115.20926 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 4.03000 | 205.71717 | 4.03000 | 205.65516 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.29000 | 220.70453 | 5.29000 | 220.63042 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS142 On 31/03/2028 Spot Bond | | | 4.16000 | 204.30029 | 4.16000 | 204.23800 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.16000 | 204.30029 | 4.16000 | 204.23800 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/03/2028 Spot Bond | | | 3.56100 | 210.92296 | 3.56100 | 210.86205 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2025 Spot Bond | | | 3.75000 | 154.88611 | 3.75000 | 154.84043 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 4.51000 | 200.54071 | 4.51000 | 200.47769 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/03/2028 Spot Bond | | | 4.55000 | 200.11610 | 4.55000 | 200.05300 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/01/2025 Spot Bond | | | 3.72000 | 155.00531 | 3.72000 | 154.95973 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 4.02500 | 205.77188 | 4.02500 | 205.70990 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 31/03/2028 Spot Bond | | | 4.56000 | 4.56000 | 4.56000 | 199.94699 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 01/08/2022 Spot Bond | | | | | 0.00000 | 6.46812 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.54673 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS172 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.59752 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.11839 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.03062 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 16/11/2023 Spot Bond | | | | | 0.00000 | 176.22982 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 131.50033 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 176.86466 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS19 On 19/06/2026 Spot Bond | | | | | 0.00000 | 146.58104 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS19 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.26403 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS19 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.30054 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.18366 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 06/08/2025 Spot Bond | | | | | 0.00000 | 99.95043 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS20 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.66253 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.02251 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS218 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.92328 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 06/07/2022 Spot Bond | | | | | 0.00000 | 101.41243 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.05794 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.35167 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS227 On 31/07/2022 Spot Bond | | | | | 0.00000 | 100.66312 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS228 On 07/08/2025 Spot Bond | | | 100.00000 | | 0.00000 | 104.93620 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS230 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.12636 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS232 On 19/08/2025 Spot Bond | | | | | 0.00000 | 97.83219 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS233 On 25/08/2025 Spot Bond | | | | | 0.00000 | 97.22025 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS234 On 28/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |
| FRS235 On 31/03/2032 Spot Bond | | | | | 0.00000 | 106.41986 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS237 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS238 On 13/10/2023 Spot Bond | | | | | 0.00000 | 108.81244 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS240 On 31/03/2032 Spot Bond | | | | | 0.00000 | 105.20824 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS241 On 04/12/2022 Spot Bond | | | | | 0.00000 | 101.85201 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 12/12/2025 Spot Bond | | | | | 0.00000 | 68.50431 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 09/12/2023 Spot Bond | | | | | 0.00000 | 102.00307 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 29/12/2025 Spot Bond | | | | | 0.00000 | 107.19218 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.89806 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 22/02/2024 Spot Bond | | | | | 0.00000 | 97.64254 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 02/03/2024 Spot Bond | | | | | 0.00000 | 101.25192 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 23/01/2024 Spot Bond | | | | | 0.00000 | 106.99929 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.49340 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.75734 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS262 | | | | | | | | | | 0.00 | 0 | |
| FRS262 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 | 101.04322 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |
| FRS266 On 22/06/2026 Spot Bond | | | | | 0.00000 | 108.13344 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS267 On 31/03/2031 Spot Bond | | | | | 0.00000 | 101.05049 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |
| FRS268 On 26/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS269 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS269 | | | | | | | | | | 0.00 | 0 | |
| FRS269 On 05/07/2022 Spot Bond | | | | | 0.00000 | 103.83997 | | | | 0.00 | 0 | |
| Total FRS270 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS270 | | | | | | | | | | 0.00 | 0 | |
| FRS270 On 14/07/2022 Spot Bond | | | | | 0.00000 | 101.37802 | | | | 0.00 | 0 | |
| Total FRS271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS271 | | | | | | | | | | 0.00 | 0 | |
| FRS271 On 21/07/2022 Spot Bond | | | | | 0.00000 | 99.24541 | | | | 0.00 | 0 | |
| Total FRS272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS272 | | | | | | | | | | 0.00 | 0 | |
| FRS272 On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.04466 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS273 On 18/08/2022 Spot Bond | | | | | 0.00000 | 100.08017 | | | | 0.00 | 0 | |
| Total FRS274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS274 | | | | | | | | | | 0.00 | 0 | |
| FRS274 On 03/03/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS276 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS278 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.29514 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS279 On 21/09/2024 Spot Bond | | | | | 0.00000 | 101.44315 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS280 On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 101.35729 | | | | 0.00 | 0 | |
| Total FRS280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS280 | | | | | | | | | | 0.00 | 0 | |
| FRS281 On 05/10/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS281 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS281 | | | | | | | | | | 0.00 | 0 | |
| FRS282 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.10377 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS284 On 28/02/2031 Spot Bond | | | 10.01000 | 10.01000 | 10.01000 | 99.26747 | | | | 0.00 | 0 | |
| Total FRS284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS284 | | | | | | | | | | 0.00 | 0 | |
| FRS285 On 28/02/2031 Spot Bond | | | 10.01000 | 10.01000 | 10.01000 | 99.26747 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS286 On 25/10/2026 Spot Bond | | | | | 0.00000 | 100.46264 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS288 On 13/11/2023 Spot Bond | | | | | 0.00000 | 97.95556 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS289 On 31/01/2030 Spot Bond | | | 11.37400 | 11.37400 | 11.37400 | 92.98258 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS291 On 12/02/2024 Spot Bond | | | | | 0.00000 | 93.86238 | | | | 0.00 | 0 | |
| Total FRS291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS291 | | | | | | | | | | 0.00 | 0 | |
| FRS292 On 20/01/2023 Spot Bond | | | | | 0.00000 | 87.31033 | | | | 0.00 | 0 | |
| Total FRS292 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total For FRS292 | | | | | | | | | 0.00 | 0 | |
| FRS292 On 26/01/2023 Spot Bond | | | | | 0.00000 | 91.96161 | | | 0.00 | 0 | |
| Total FRS293 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS293 | | | | | | | | | 0.00 | 0 | |
| FRS293 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total FRS295 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS295 | | | | | | | | | 0.00 | 0 | |
| FRS295 On 14/03/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total FRS296 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS296 | | | | | | | | | 0.00 | 0 | |
| FRS296 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total FRS297 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS297 | | | | | | | | | 0.00 | 0 | |
| FRS297 On 09/05/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total FRS298 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS298 | | | | | | | | | 0.00 | 0 | |
| FRS298 On 12/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total FRS299 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS299 | | | | | | | | | 0.00 | 0 | |
| FRS299 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total FRS300 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS300 | | | | | | | | | 0.00 | 0 | |
| FRS300 On 16/05/2027 Spot Bond | | | | | 0.00000 | 100.12085 | | | 0.00 | 0 | |
| Total FRS301 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS301 | | | | | | | | | 0.00 | 0 | |
| FRS301 On 19/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,500,000.00 |
| Total FRS302 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| Total For FRS302 | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| FRS302 On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 300,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 3,000,000,000 |
| Total FRS303 SPOT | | | | | | | | 10,000,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 3,000,000,000 |
| Total For FRS303 | | | | | | | | 10,000,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 3,000,000,000 |
| FRS303 On 07/12/2023 Spot Bond | | | 1.71000 | 1.71000 | 1.71000 | 328.62814 | | 0.00 | 0 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRS36 | | | | | | | | 0.00 | 0 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 1.44000 | 329.99742 | 1.44000 | 329.92094 | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|------------------|------------------|
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 1.45000 | 1.45000 | 1.45000 | 329.87295 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.30411 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.66000 | 110.31753 | 4.66000 | 110.28228 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.30000 | 72.45767 | 4.30000 | 115.48539 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 2.87000 | 2.87000 | 2.87000 | 158.38646 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.15000 | 3.15000 | 3.15000 | 157.24761 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 2.51000 | 2.51000 | 2.51000 | 324.83843 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 6.22000 | 6.22000 | 6.22000 | 102.89002 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 8.00500 | 111.07677 | 8.00500 | 111.05283 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 8.01500 | 107.93512 | 8.01500 | 107.91170 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 8.64500 | 104.40414 | 8.64500 | 104.38000 | | | 46,909,499,000.00 | | 5,426,200 | 4,724,600 |
| Total FRX26 SPOT | | | | | | | | | 46,909,499,000.00 | | 5,426,200 | 4,724,600 |
| Total For FRX26 | | | | | | | | | 46,909,499,000.00 | | 5,426,200 | 4,724,600 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|--------------------|
| FRX27 On 07/03/2027 Spot Bond | | | 8.88500 | 107.13365 | 8.88500 | 107.10834 | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 8.77500 | 109.58180 | 8.77500 | 109.55581 | | 10,354,500,000,000.00 | | 1,180,000,000 | 590,000,000 |
| Total FRX28 SPOT | | | | | | | | 10,354,500,000,000.00 | | 1,180,000,000 | 590,000,000 |
| Total For FRX28 | | | | | | | | 10,354,500,000,000.00 | | 1,180,000,000 | 590,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 9.80500 | 102.72388 | 9.80500 | 102.69673 | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 10.16000 | 98.61929 | 10.16000 | 98.59230 | | | 0.00 | 0 | 200,000,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.24500 | 103.20611 | 10.24500 | 103.17794 | | | 0.00 | 0 | 100,000,000 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.43000 | 73.20303 | 11.43000 | 73.18080 | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.99436 | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.32875 | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.04454 | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.04250 | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.04386 | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.04426 | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2024 Spot Bond | | | | | 0.00000 | 100.45456 | | | | 0.00 | 0 | |
| Total FST3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A2 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.48148 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.49492 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.45593 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 101.55936 | | | | 0.00 | 0 | 20,000,000,00 |
| Total GBL06 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| Total For GBL06 | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.11532 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.19654 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 99.96931 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 99.96536 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 99.95331 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 3.87000 | 117.23637 | 3.87000 | 117.20148 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.89750 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 6.79900 | 105.41326 | 6.79900 | 105.39401 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.84762 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 7.27500 | 105.63214 | 7.27500 | 105.61153 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.54302 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.27234 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.26565 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.86789 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.73046 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.88838 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 101.17994 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 100.95817 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 99.89371 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.62957 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 98.38426 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 98.42229 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.94389 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.85591 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.30959 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.66894 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.79678 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.04644 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 102.08841 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 100.84340 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.85496 | | | | 0.00 | 0 | |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.24843 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.97000 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.64308 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T2 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.15995 | | | | 0.00 | 0 | |
| Total H12T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T2 | | | | | | | | | | 0.00 | 0 | |
| H12T3 On 19/03/2025 Spot Bond | | | | | 0.00000 | 100.99107 | | | | 0.00 | 0 | |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T3 | | | | | | | | | | 0.00 | 0 | |
| H12T4 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.78649 | | | | 0.00 | 0 | |
| Total H12T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T4 | | | | | | | | | | 0.00 | 0 | |
| HC5T5 On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.24297 | | | | 0.00 | 0 | |
| Total HC5T5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T5 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.52402 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.73422 | | | | 0.00 | 0 | 1,861,100,00 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 1,861,100,00 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 1,861,100,00 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.30074 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.20724 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|-------------------|---------------------|----------------------|
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.85872 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.84433 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HPF14 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.92661 | | | | 0.00 | 0 | |
| Total HPF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF14 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.10000 | 326.85469 | 2.10000 | 326.77308 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.40000 | 2.40000 | 2.40000 | 334.26544 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.44500 | 101.96517 | 10.44500 | 101.93650 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.77500 | 79.44867 | 4.77500 | 107.34996 | | | | 0.00 | 0 | 10,000,000.00 |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.52500 | 88.15505 | 11.52500 | 88.12777 | | 126,459,215,000.00 | | 10,972,600 | 4,780,000.00 | |
| Total HWAY34 SPOT | | | | | | | | 126,459,215,000.00 | | 10,972,600 | 4,780,000.00 | |
| Total For HWAY34 | | | | | | | | 126,459,215,000.00 | | 10,972,600 | 4,780,000.00 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.91917 | 100.00000 | 11.89250 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.66000 | 86.82475 | 11.66000 | 86.79758 | | | | 0.00 | 0 | 6,880,000.00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 6,880,000.00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 6,880,000.00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.91660 | 100.00000 | 11.88993 | | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|----------------------|
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 100.60150 | | | | 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 | 100.44577 | | | | 0.00 | 0 | |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 99.89281 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.33000 | 160.65228 | 2.30000 | 160.73581 | | | 637,698,632,000,000.00 | 273,690,400,000 | 709,555,273,70 | |
| Total I2025 SPOT | | | | | | | | | 17,698,632,000,000.00 | 273,690,400,000 | 709,555,273,70 | |
| Total For I2025 | | | | | | | | | 17,698,632,000,000.00 | 273,690,400,000 | 709,555,273,70 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.47000 | 116.70465 | 3.40000 | 117.18793 | | | 82,080,074,000,000.00 | 23,654,200,000 | 306,233,939,30 | |
| Total I2029 SPOT | | | | | | | | | 12,080,074,000,000.00 | 23,654,200,000 | 306,233,939,30 | |
| Total For I2029 | | | | | | | | | 12,080,074,000,000.00 | 23,654,200,000 | 306,233,939,30 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.01000 | 112.43771 | 4.02500 | 112.24508 | | | 541,763,832,000,000.00 | 135,103,200,000 | 403,170,573,20 | |
| Total I2033 SPOT | | | | | | | | | 11,763,832,000,000.00 | 135,103,200,000 | 403,170,573,20 | |
| Total For I2033 | | | | | | | | | 11,763,832,000,000.00 | 135,103,200,000 | 403,170,573,20 | |
| I2038 On 31/01/2038 Spot Bond | | | 4.07500 | 128.33555 | 4.06000 | 128.53862 | | | 656,760,509,540,000.00 | 161,168,223,200 | 390,303,814,10 | |
| Total I2038 SPOT | | | | | | | | | 16,760,509,540,000.00 | 161,168,223,200 | 390,303,814,10 | |
| Total For I2038 | | | | | | | | | 16,760,509,540,000.00 | 161,168,223,200 | 390,303,814,10 | |
| I2046 On 31/03/2046 Spot Bond | | | 4.10500 | 115.49716 | 4.07500 | 116.04098 | | | 913,692,228,378,000.00 | 222,580,323,600 | 435,773,080,00 | |
| Total I2046 SPOT | | | | | | | | | 13,692,228,378,000.00 | 222,580,323,600 | 435,773,080,00 | |
| Total For I2046 | | | | | | | | | 13,692,228,378,000.00 | 222,580,323,600 | 435,773,080,00 | |
| I2050 On 31/12/2050 Spot Bond | | | 4.11000 | 119.13839 | 4.07000 | 119.98188 | | | 293,307,857,442,000.00 | 71,364,442,200 | 454,083,417,90 | |
| Total I2050 SPOT | | | | | | | | | 13,307,857,442,000.00 | 71,364,442,200 | 454,083,417,90 | |
| Total For I2050 | | | | | | | | | 13,307,857,442,000.00 | 71,364,442,200 | 454,083,417,90 | |
| IBG01 On 07/02/2025 Spot Bond | | | | | 0.00000 | 100.20335 | | | | 0.00 | 0 | |
| Total IBG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBG01 | | | | | | | | | | 0.00 | 0 | |
| IBG02 On 07/02/2027 Spot Bond | | | | | 0.00000 | 100.21087 | | | | 0.00 | 0 | |
| Total IBG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBG02 | | | | | | | | | | 0.00 | 0 | |
| IBL101 On 24/05/2022 Spot Bond | | | 6.63500 | 6.63500 | 6.63500 | 99.98183 | | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 99.98686 | | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.17000 | 326.52380 | 2.17000 | 326.44167 | | | | 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 | 100.47055 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.27188 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.89750 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.49170 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.17624 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.12105 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.62543 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.35591 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.28454 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.22092 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.04286 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.03326 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.84523 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 99.97285 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 99.97171 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 100.29636 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.05572 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.44849 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 100.24759 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.32424 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.17510 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.59547 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 100.61460 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 100.30218 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 100.10298 | | | | 0.00 | 0 | |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL168 | | | | | | | | | | 0.00 | 0 | |
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.50400 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 100.52009 | | | | 0.00 | 0 | |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 99.97097 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 100.18447 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 101.09318 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 101.12856 | | | | 0.00 | 0 | |
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 100.69805 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL193 On 20/10/2022 Spot Bond | | | | | 0.00000 | 100.55459 | | | | 0.00 | 0 | |
| Total IBL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL193 | | | | | | | | | | 0.00 | 0 | |
| IBL196 On 08/11/2022 Spot Bond | | | | | 0.00000 | 100.26243 | | | | 0.00 | 0 | |
| Total IBL196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL196 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.22394 | | | | 0.00 | 0 | |
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 100.19700 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 101.20488 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 101.24413 | | | | 0.00 | 0 | |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | |
| IBL202 On 02/12/2022 Spot Bond | | | | | 0.00000 | 99.30580 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.37179 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.31052 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL205 On 09/12/2022 Spot Bond | | | | | 0.00000 | 101.10620 | | | | 0.00 | 0 | |
| Total IBL205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL205 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 101.24925 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 0 | |
| IBL207 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.28088 | | | | 0.00 | 0 | |
| Total IBL207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL207 | | | | | | | | | | 0.00 | 0 | |
| IBL208 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.31465 | | | | 0.00 | 0 | |
| Total IBL208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL208 | | | | | | | | | | 0.00 | 0 | |
| IBL210 On 18/02/2027 Spot Bond | | | | | 0.00000 | 100.01930 | | | | 0.00 | 0 | |
| Total IBL210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL210 | | | | | | | | | | 0.00 | 0 | |
| IBL211 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL211 | | | | | | | | | | 0.00 | 0 | |
| IBL212 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL212 | | | | | | | | | | 0.00 | 0 | |
| IBL213 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL213 | | | | | | | | | | 0.00 | 0 | |
| IBL214 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL214 | | | | | | | | | | 0.00 | 0 | |
| IBL215 On 07/09/2022 Spot Bond | | | | | 0.00000 | 101.05911 | | | | 0.00 | 0 | |
| Total IBL215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL215 | | | | | | | | | | 0.00 | 0 | |
| IBL216 On 18/03/2025 Spot Bond | | | | | 0.00000 | 101.10944 | | | | 0.00 | 0 | |
| Total IBL216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL216 | | | | | | | | | | 0.00 | 0 | |
| IBL217 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.99689 | | | | 0.00 | 0 | |
| Total IBL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL217 | | | | | | | | | | 0.00 | 0 | |
| IBL218 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.78821 | | | | 0.00 | 0 | |
| Total IBL218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL218 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|------------|
| IBL219 On 31/03/2025 Spot Bond | | | | | 0.00000 | 100.90207 | | | 0.00 | 0 | |
| Total IBL219 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL219 | | | | | | | | | 0.00 | 0 | |
| IBL220 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.95974 | | | 0.00 | 0 | |
| Total IBL220 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL220 | | | | | | | | | 0.00 | 0 | |
| IBL221 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.58466 | | | 0.00 | 0 | |
| Total IBL221 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL221 | | | | | | | | | 0.00 | 0 | |
| IBL222 On 13/05/2025 Spot Bond | | | 10.81500 | 10.81500 | 10.81500 | 93.34016 | | | 0.00 | 0 | |
| Total IBL222 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL222 | | | | | | | | | 0.00 | 0 | |
| IBL223 On 10/05/2027 Spot Bond | | | | | 0.00000 | 100.21952 | | | 0.00 | 0 | |
| Total IBL223 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL223 | | | | | | | | | 0.00 | 0 | |
| IBL224 On 17/05/2025 Spot Bond | | | 8.40000 | 8.40000 | 8.40000 | 100.13425 | | | 0.00 | 0 | |
| Total IBL224 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL224 | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 7.34000 | 107.36493 | 7.34000 | 107.34355 | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 5.71000 | 102.08660 | 5.71000 | 102.07072 | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.80268 | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.29000 | 100.56840 | 9.29000 | 100.54318 | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 10.73000 | 103.19996 | 10.73000 | 103.28305 | | 4,721,200,000,000.00 | 440,000,000 | 220,000,000 | |
| Total IDCG08 SPOT | | | | | | | | 4,721,200,000,000.00 | 440,000,000 | 220,000,000 | |
| Total For IDCG08 | | | | | | | | 4,721,200,000,000.00 | 440,000,000 | 220,000,000 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.88500 | 108.31510 | 9.88500 | 108.28639 | | 0.00 | 0 | 0 | |
| Total IDCG11 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.94608 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.44223 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2025 Spot Bond | | | | | 0.00000 | 97.97147 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.22341 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.28203 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 18/12/2022 Spot Bond | | | | | 0.00000 | 101.13058 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.41994 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 29/01/2027 Spot Bond | | | | | 0.00000 | 96.66429 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.11655 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 8.61500 | 104.18052 | 8.61500 | 104.15638 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 102.90492 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.54241 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 104.08820 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 101.37404 | | | | 0.00 | 0 | 1,800,000,00 |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | 1,800,000,00 |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | 1,800,000,00 |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 106.00646 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 100.51440 | | | | 0.00 | 0 | |
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 101.73942 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 101.07424 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| INLV12 On 25/06/2027 Spot Bond | | | | | 0.00000 | 101.05191 | | | | 0.00 | 0 | |
| Total INLV12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV12 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.02364 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.17752 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.28584 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.55222 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.22203 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.22555 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.33175 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.70338 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.87326 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.15075 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFC38 On 10/08/2022 Spot Bond | | | | | 0.00000 | 100.17630 | | | | 0.00 | 0 | |
| Total IPFC38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC38 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 101.86547 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 4.82000 | 197.27674 | 4.82000 | 197.21313 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 101.58742 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 104.90755 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 4.72000 | 198.32294 | 4.72000 | 198.25952 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.13698 | | | | 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 | 100.91025 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.57411 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.69914 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 101.30378 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.66555 | | | | 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 | 101.16136 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.27713 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.88451 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.75254 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.17986 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 103.12198 | 7.40000 | 103.10140 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2022 Spot Bond | | | | | 0.00000 | 101.87700 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 101.87637 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2022 Spot Bond | | | 7.23000 | 102.23790 | 7.23000 | 102.21792 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 100.19234 | | | | 0.00 | 0 | |
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2022 Spot Bond | | | 7.45000 | 101.67056 | 7.45000 | 101.65022 | | | | 0.00 | 0 | |
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 101.47704 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2022 Spot Bond | | | 3.91012 | 102.60680 | 3.91012 | 102.59592 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC203 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.62237 | | | | 0.00 | 0 | |
| Total IVC203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC203 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC204 On 18/11/2022 Spot Bond | | | | | 0.00000 | 100.01839 | | | | 0.00 | 0 | |
| Total IVC204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC205 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.33846 | | | | 0.00 | 0 | |
| Total IVC205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC205 | | | | | | | | | | 0.00 | 0 | |
| IVC206 On 29/11/2022 Spot Bond | | | 6.10000 | 6.10000 | 6.10000 | 99.90046 | | | | 0.00 | 0 | |
| Total IVC206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC206 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.24486 | | | | 0.00 | 0 | |
| Total IVC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC208 | | | | | | | | | | 0.00 | 0 | |
| IVC209 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.94870 | | | | 0.00 | 0 | |
| Total IVC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC209 | | | | | | | | | | 0.00 | 0 | |
| IVC210 On 28/01/2024 Spot Bond | | | | | 0.00000 | 100.39811 | | | | 0.00 | 0 | |
| Total IVC210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC210 | | | | | | | | | | 0.00 | 0 | |
| IVC211 On 21/02/2023 Spot Bond | | | 6.57000 | 6.57000 | 6.57000 | 101.86103 | | | | 0.00 | 0 | |
| Total IVC211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC211 | | | | | | | | | | 0.00 | 0 | |
| IVC212 On 27/02/2023 Spot Bond | | | 7.27000 | 7.27000 | 7.27000 | 100.56297 | | | | 0.00 | 0 | |
| Total IVC212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC212 | | | | | | | | | | 0.00 | 0 | |
| IVC213 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.42691 | | | | 0.00 | 0 | |
| Total IVC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC213 | | | | | | | | | | 0.00 | 0 | |
| IVC214 On 28/04/2023 Spot Bond | | | | | 0.00000 | 100.40338 | | | | 0.00 | 0 | |
| Total IVC214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC214 | | | | | | | | | | 0.00 | 0 | |
| IVC215 On 04/04/2023 Spot Bond | | | 6.70000 | 6.70000 | 6.70000 | 100.88620 | | | | 0.00 | 0 | |
| Total IVC215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC215 | | | | | | | | | | 0.00 | 0 | |
| IVC216 On 22/04/2025 Spot Bond | | | 8.45000 | 100.72624 | 8.45000 | 100.70347 | | | | 0.00 | 0 | |
| Total IVC216 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC216 | | | | | | | | | | 0.00 | 0 | |
| IVZ087 On 26/05/2022 Spot Bond | | | 4.80000 | 4.80000 | 4.80000 | 99.89491 | | | | 0.00 | 0 | |
| Total IVZ087 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ087 | | | | | | | | | | 0.00 | 0 | |
| IVZ089 On 02/06/2022 Spot Bond | | | 4.80000 | 4.80000 | 4.80000 | 99.80313 | | | | 0.00 | 0 | |
| Total IVZ089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ089 | | | | | | | | | | 0.00 | 0 | |
| IVZ090 On 09/06/2022 Spot Bond | | | 4.80000 | 4.80000 | 4.80000 | 99.71152 | | | | 0.00 | 0 | |
| Total IVZ090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ090 | | | | | | | | | | 0.00 | 0 | |
| IVZ092 On 15/06/2022 Spot Bond | | | 4.85000 | 4.85000 | 4.85000 | 99.62932 | | | | 0.00 | 0 | |
| Total IVZ092 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ092 | | | | | | | | | | 0.00 | 0 | |
| IVZ093 On 07/07/2022 Spot Bond | | | 4.85000 | 4.85000 | 4.85000 | 99.34000 | | | | 0.00 | 0 | |
| Total IVZ093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ093 | | | | | | | | | | 0.00 | 0 | |
| IVZ094 On 14/07/2022 Spot Bond | | | 4.85000 | 4.85000 | 4.85000 | 99.24830 | | | | 0.00 | 0 | |
| Total IVZ094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ094 | | | | | | | | | | 0.00 | 0 | |
| IVZ096 On 21/07/2022 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 99.13952 | | | | 0.00 | 0 | |
| Total IVZ096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ096 | | | | | | | | | | 0.00 | 0 | |
| IVZ097 On 04/08/2022 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 98.95326 | | | | 0.00 | 0 | |
| Total IVZ097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ097 | | | | | | | | | | 0.00 | 0 | |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.26991 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.15640 | | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 24/05/2022 Spot Bond | | | | | 0.00000 | 99.98538 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP013 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.54323 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 01/11/2024 Spot Bond | | | | | 0.00000 | 100.07896 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.58937 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 14/04/2024 Spot Bond | | | | | 0.00000 | 100.84483 | | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP018 On 28/07/2024 Spot Bond | | | | | 0.00000 | 100.41169 | | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | | 0.00 | 0 | |
| KAP019 On 15/12/2025 Spot Bond | | | | | 0.00000 | 101.15691 | | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | | 0.00 | 0 | |
| KAP020 On 15/09/2026 Spot Bond | | | | | 0.00000 | 101.16065 | | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | | 0.00 | 0 | |
| KAP021 On 18/02/2025 Spot Bond | | | | | 0.00000 | 100.14165 | | | | 0.00 | 0 | |
| Total KAP022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP022 | | | | | | | | | | 0.00 | 0 | |
| KAP022 On 04/03/2027 Spot Bond | | | | | 0.00000 | 101.29414 | | | | 0.00 | 0 | |
| Total KAP023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP023 | | | | | | | | | | 0.00 | 0 | |
| KAP023 On 12/04/2025 Spot Bond | | | | | 0.00000 | 100.65006 | | | | 0.00 | 0 | |
| Total KAP024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP024 | | | | | | | | | | 0.00 | 0 | |
| KAP024 On 12/04/2027 Spot Bond | | | | | 0.00000 | 100.67581 | | | | 0.00 | 0 | |
| Total KAP025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP025 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.91778 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 9.36500 | 118.16673 | 9.36500 | 118.13734 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 7.13000 | 102.43859 | 7.13000 | 102.41909 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.38129 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.57327 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.46487 | | | | 0.00 | 0 | 100,000,00 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.90855 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 102.26773 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.89899 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.04665 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.04785 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.12995 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.95358 | | | | 0.00 | 0 | |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.22362 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 28/05/2022 Spot Bond | | | | | 0.00000 | 99.90772 | | | | 0.00 | 0 | |
| Total MBF069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF069 | | | | | | | | | | 0.00 | 0 | |
| MBF07: On 28/05/2024 Spot Bond | | | | | 0.00000 | 100.21798 | | | | 0.00 | 0 | |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF070 | | | | | | | | | | 0.00 | 0 | |
| MBF07: On 17/09/2024 Spot Bond | | | | | 0.00000 | 101.08824 | | | | 0.00 | 0 | |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 100.61051 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.36716 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.32798 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.43563 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.34012 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05: On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.12192 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.37477 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.81445 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 8.61500 | 8.61500 | 8.61500 | 110.51215 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 6.64900 | 103.91563 | 6.64900 | 103.89697 | | | | 0.00 | 0 | 1,050,000,00 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 102.13353 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 102.12078 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 102.37990 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 9.26500 | 104.29324 | 9.26500 | 104.26730 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 102.70597 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 9.51500 | 95.21649 | 9.51500 | 94.30607 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 100.90746 | | | | 0.00 | 0 | 300,000,00 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For MTN07 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.11342 | | | | 0.00 | 839,843,400 | 419,921,70 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 839,843,400 | 419,921,70 |
| Total For MTN09 | | | | | | | | | | 0.00 | 839,843,400 | 419,921,70 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.63381 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 102.14969 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 103.20068 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.13579 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.88900 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 100.54094 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 100.93347 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.91665 | | | | 0.00 | 1,398,000,000 | 699,000,00 |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 1,398,000,000 | 699,000,00 |
| Total For MTN19 | | | | | | | | | | 0.00 | 1,398,000,000 | 699,000,00 |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 102.09954 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 102.63977 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.54562 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 9.21000 | 99.72539 | 9.21000 | 99.70058 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.46540 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 101.45954 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 103.06714 | | | | 0.00 | 0 | |
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN26 | | | | | | | | | | 0.00 | 0 | |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 102.81339 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.08533 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 101.69807 | | | | 0.00 | 0 | |
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 102.11741 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.80196 | | | | 0.00 | 0 | |
| Total MTNC24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC24 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2023 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total MWAR06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2024 Spot Bond | | | | | 0.00000 | 99.99986 | | | 0.00 | 0 | 200,000,00 |
| Total MWAR07 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For MWAR07 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| MWAR(On 22/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total MWAR08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MWAR08 | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.94529 | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.19375 | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.40480 | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.59879 | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 6.86000 | 100.74086 | 6.86000 | 100.72254 | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 7.22000 | 106.27675 | 7.22000 | 106.25593 | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 10.14500 | 104.44233 | 10.14500 | 104.41378 | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.75412 | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.36542 | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.51016 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.48181 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 100.36144 | | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 101.07592 | | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 6.78500 | 106.69160 | 6.78500 | 106.67225 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 7.84500 | 106.45230 | 7.84500 | 106.42967 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 8.67900 | 104.99635 | 8.67900 | 104.97198 | | | | 0.00 | 0 | |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | |
| NBK19 On 01/06/2022 Spot Bond | | | 6.61500 | 104.66825 | 6.61500 | 104.64931 | | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 7.34500 | 115.28538 | 7.34500 | 115.26254 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK21 On 21/07/2027 Spot Bond | | | 9.25000 | 109.14852 | 9.25000 | 109.12127 | | | | 0.00 | 0 | 113,700,00 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 113,700,00 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 113,700,00 |
| NBK22 On 19/11/2022 Spot Bond | | | 6.12000 | 101.97443 | 6.12000 | 101.95783 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23 On 19/11/2025 Spot Bond | | | 7.74300 | 108.98353 | 7.74300 | 108.96104 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24 On 19/11/2027 Spot Bond | | | 8.78500 | 109.34892 | 8.78500 | 109.32339 | | | | 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 |
| NBK25 On 17/02/2023 Spot Bond | | | 6.54000 | 6.54000 | 6.54000 | 105.69643 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.14075 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 51.95618 | 100.00000 | 51.84182 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 102.77996 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 8.68000 | 108.54976 | 8.68000 | 108.52469 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 6.17300 | 107.40131 | 6.17300 | 107.38327 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 8.18500 | 111.32325 | 8.18500 | 111.29859 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 6.81000 | 106.95993 | 6.81000 | 106.94015 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 6.34000 | 104.59352 | 6.34000 | 104.57579 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.82538 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.11948 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.66988 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 77.67944 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.05310 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.17490 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.48939 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.97125 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.24458 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.76361 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.99807 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.57307 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.67718 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.60486 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.44038 | | | | 0.00 | 31,400,000,000 | 16,350,000,000 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 31,400,000,000 | 16,350,000,000 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 31,400,000,000 | 16,350,000,000 |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.44304 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.41265 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.78162 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.17732 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.18319 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.32368 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.53485 | | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 101.04248 | | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.05864 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.11000 | 102.74834 | 10.11000 | 102.72080 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.05019 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.76500 | 103.00908 | 9.76500 | 102.98240 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.05864 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.07201 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.08891 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.25942 | | | | 0.00 | 0 | |
| Total NDAL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.25942 | | | | 0.00 | 0 | |
| Total NDAL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL03 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 99.94334 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 99.93698 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.63229 | | | | 0.00 | 0 | 600,000,00 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 600,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.49132 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.51510 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.72470 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 106.47204 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 102.13636 | | | | 0.00 | 0 | |
| Total NGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL09 | | | | | | | | | | 0.00 | 0 | |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.96981 | | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.82402 | | | | 0.00 | 2,800,000,000 | 4,800,000,000 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 2,800,000,000 | 4,800,000,000 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 2,800,000,000 | 4,800,000,000 |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 103.62674 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 104.70392 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 106.23766 | | | | 0.00 | 0 | |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 102.99686 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 104.88132 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 103.39248 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 105.87572 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.41217 | | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | | 0.00 | 0 | |
| NGT11 On 27/12/2026 Spot Bond | | | | | 0.00000 | 101.26057 | | | | 0.00 | 0 | |
| Total NGT110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | | 0.00 | 0 | |
| NGT11 On 23/04/2027 Spot Bond | | | | | 0.00000 | 100.67410 | | | | 0.00 | 0 | |
| Total NGT111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT111 | | | | | | | | | | 0.00 | 0 | |
| NGT1G On 16/06/2026 Spot Bond | | | | | 0.00000 | 101.55154 | | | | 0.00 | 0 | |
| Total NGT1G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT1G | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 99.98539 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 101.68402 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 101.44667 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 104.56244 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 102.27411 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 104.07652 | | | | 0.00 | 0 | 6,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | 6,500,000,00 |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | 6,500,000,00 |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 103.03025 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 100.42474 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 4.98000 | 4.98000 | 4.98000 | 226.88796 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.53000 | 3.53000 | 3.53000 | 211.21147 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.05500 | 3.05500 | 3.05500 | 157.63289 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.87000 | 3.87000 | 3.87000 | 113.76728 | | | | 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 | | | 4.81000 | 4.81000 | 4.81000 | 117.07100 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.16000 | 3.16000 | 3.16000 | 157.20712 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 261.17104 | 3.45000 | 261.09627 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 2.96000 | 2.96000 | 2.96000 | 158.01931 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NILB14 On 31/03/2028 Spot Bond | | | 3.17500 | 3.17500 | 3.17500 | 215.26050 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 3.32000 | 213.65639 | 3.32000 | 213.59606 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 4.83000 | 91.19714 | 4.83000 | 116.78226 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 101.36261 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.82962 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.21208 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 138.13805 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 99.82849 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 100.01750 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 99.53725 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 99.00261 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.33434 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 127.82401 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 99.65298 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 100.10440 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 158.79147 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.19039 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 158.56031 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 151.11965 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.17379 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 132.25049 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 96.74268 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 89.09695 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 96.30028 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.23113 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.74156 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 103.07677 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.35689 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.32083 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN100 On 18/08/2022 Spot Bond | | | | | 0.00000 | 100.08070 | | | | 0.00 | 0 | |
| Total NN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN100 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.15977 | | | | 0.00 | 0 | |
| Total NN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN104 | | | | | | | | | | 0.00 | 0 | |
| NN105 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.08116 | | | | 0.00 | 0 | |
| Total NN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN105 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.17470 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.15977 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |
| NN114 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.65573 | | | | 0.00 | 0 | |
| Total NN114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN114 | | | | | | | | | | 0.00 | 0 | |
| NN115 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.84913 | | | | 0.00 | 0 | |
| Total NN115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN115 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.67712 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 100.51962 | | | | 0.00 | 0 | |
| Total NN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN120 | | | | | | | | | | 0.00 | 0 | |
| NNF012 On 12/06/2025 Spot Bond | | | | | 0.00000 | 95.64264 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF013 On 24/06/2025 Spot Bond | | | | | 0.00000 | 118.86000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF014 On 24/06/2025 Spot Bond | | | | | 0.00000 | 113.57000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF015 On 15/07/2025 Spot Bond | | | | | 0.00000 | 121.17000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF016 On 07/07/2025 Spot Bond | | | | | 0.00000 | 119.33000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF017 On 21/09/2023 Spot Bond | | | | | 0.00000 | 117.95215 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 116.13803 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 17/02/2026 Spot Bond | | | | | 0.00000 | 89.80286 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF03: On 01/08/2022 Spot Bond | | | | | 0.00000 | 116.13803 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 05/08/2024 Spot Bond | | | | | 0.00000 | 133.63859 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 20/07/2026 Spot Bond | | | | | 0.00000 | 90.66960 | | | | 0.00 | 0 | |
| Total NNF042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF042 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 04/08/2026 Spot Bond | | | | | 0.00000 | 91.78839 | | | | 0.00 | 0 | |
| Total NNF046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF046 | | | | | | | | | | 0.00 | 0 | |
| NNF06: On 12/09/2024 Spot Bond | | | | | 0.00000 | 100.03367 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NNF06: On 31/10/2022 Spot Bond | | | | | 0.00000 | 103.15490 | | | | 0.00 | 0 | |
| Total NNF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF066 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 26/05/2022 Spot Bond | | | | | 0.00000 | 99.95174 | | | | 0.00 | 0 | |
| Total NNF074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF074 | | | | | | | | | | 0.00 | 0 | |
| NNF07: On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.34694 | | | | 0.00 | 0 | |
| Total NNF078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF078 | | | | | | | | | | 0.00 | 0 | |
| NNF08: On 11/03/2027 Spot Bond | | | | | 0.00000 | 91.49408 | | | | 0.00 | 0 | |
| Total NNF080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF080 | | | | | | | | | | 0.00 | 0 | |
| NNF08: On 07/04/2027 Spot Bond | | | | | 0.00000 | 96.24644 | | | | 0.00 | 0 | |
| Total NNF081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF081 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1: On 22/05/2052 Spot Bond | | | | | 0.00000 | 127.73027 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 85.77331 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.00010 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2053 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 109.60598 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.48665 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|------------------|-----------------------|
| NRA02' On 31/10/2022 Spot Bond | | | 7.22000 | 102.86926 | 7.22000 | 102.84954 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |
| NRA02' On 31/05/2023 Spot Bond | | | 2.37000 | 202.76059 | 2.37000 | 202.70847 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02' On 30/11/2028 Spot Bond | | | 10.87500 | 106.07505 | 10.87500 | 106.04420 | | | 56,426,025,000.00 | | 5,188,600 | 424,517,700 |
| Total NRA028 SPOT | | | | | | | | | 56,426,025,000.00 | | 5,188,600 | 424,517,700 |
| Total For NRA028 | | | | | | | | | 56,426,025,000.00 | | 5,188,600 | 424,517,700 |
| NRA02' On 30/11/2028 Spot Bond | | | 100.00000 | 12.50435 | 100.00000 | 12.47652 | | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.32323 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.92571 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 101.07630 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.08959 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 101.23477 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 101.13441 | | | | 0.00 | 0 | 19,000,000,000 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 0 | 19,000,000,000 |
| Total For NTC32 | | | | | | | | | | 0.00 | 0 | 19,000,000,000 |
| NTC33 On 28/01/2027 Spot Bond | | | | | 0.00000 | 100.39644 | | | | 0.00 | 0 | |
| Total NTC33 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For NTC33 | | | | | | | | | | 0.00 | 0 | |
| NTC34 On 26/02/2025 Spot Bond | | | | | 0.00000 | 99.95474 | | | | 0.00 | 0 | |
| Total NTC34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC34 | | | | | | | | | | 0.00 | 0 | |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 101.11996 | | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.53487 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 8.06500 | 109.10308 | 8.06500 | 109.07965 | | | | 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 | | | 6.80500 | 103.27426 | 6.80500 | 103.25541 | | | | 0.00 | 0 | |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | |
| OML10 On 14/09/2025 Spot Bond | | | 8.44000 | 110.40943 | 8.44000 | 110.38463 | | | | 0.00 | 0 | 670,000,00 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 101.86152 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 103.03124 | | | | 0.00 | 0 | |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.17993 | | | | 0.00 | 0 | |
| Total OML13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML13 | | | | | | | | | | 0.00 | 0 | |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 101.64614 | | | | 0.00 | 0 | 250,000,00 |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 102.18661 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 101.02038 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|--------------------------|--------------------|
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 101.24135 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For PEP04 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| PMM56 On 28/02/2023 Spot Bond | | | | | 0.00000 | 99.88331 | | | | 0.00 | 0 | |
| Total PMM56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM56 | | | | | | | | | | 0.00 | 0 | |
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 100.78365 | | | | 0.00 | 0 | |
| Total PMM57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM57 | | | | | | | | | | 0.00 | 0 | |
| PMM58 On 28/02/2025 Spot Bond | | | | | 0.00000 | 99.86214 | | | | 0.00 | 0 | |
| Total PMM58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM58 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 8.26000 | 112.82381 | 8.36500 | 112.38548 | | | 560,884,233,010,000.00 | 1,399,622,788,500 | 329,095,528,900 | |
| Total R186 SPOT | | | | | | | | | 560,884,233,010,000.00 | 399,622,788,500 | 329,095,528,900 | |
| Total For R186 | | | | | | | | | 560,884,233,010,000.00 | 399,622,788,500 | 329,095,528,900 | |
| R197 On 07/12/2023 Spot Bond | | | 1.05000 | 331.87412 | 1.10000 | 331.55890 | | | 52,673,060,790,000.00 | 50,164,819,800 | 88,337,628,900 | |
| Total R197 SPOT | | | | | | | | | 52,673,060,790,000.00 | 50,164,819,800 | 88,337,628,900 | |
| Total For R197 | | | | | | | | | 52,673,060,790,000.00 | 50,164,819,800 | 88,337,628,900 | |
| R202 On 07/12/2033 Spot Bond | | | 4.01500 | 247.86174 | 3.98000 | 248.58753 | | | 12,357,763,280,500.00 | 3,077,898,700 | 118,500,677,600 | |
| Total R202 SPOT | | | | | | | | | 12,357,763,280,500.00 | 3,077,898,700 | 118,500,677,600 | |
| Total For R202 | | | | | | | | | 12,357,763,280,500.00 | 3,077,898,700 | 118,500,677,600 | |
| R2023 On 28/02/2023 Spot Bond | | | 5.60500 | 103.36954 | 5.62000 | 103.34265 | | | 322,848,000,000,000.00 | 57,600,000,000 | 435,254,000,000 | |
| Total R2023 SPOT | | | | | | | | | 322,848,000,000,000.00 | 57,600,000,000 | 435,254,000,000 | |
| Total For R2023 | | | | | | | | | 322,848,000,000,000.00 | 57,600,000,000 | 435,254,000,000 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.84500 | 92.68599 | 9.96500 | 92.06743 | | | 622,809,527,998,000.00 | 1,383,728,748,400 | 1,733,804,857,900 | |
| Total R2030 SPOT | | | | | | | | | 622,809,527,998,000.00 | 1,383,728,748,400 | 1,733,804,857,900 | |
| Total For R2030 | | | | | | | | | 622,809,527,998,000.00 | 1,383,728,748,400 | 1,733,804,857,900 | |
| R2032 On 31/03/2032 Spot Bond | | | 10.28500 | 88.77549 | 10.38500 | 88.19467 | | | 700,732,824,719,000.00 | 748,734,353,400 | 1,847,591,892,200 | |
| Total R2032 SPOT | | | | | | | | | 700,732,824,719,000.00 | 748,734,353,400 | 1,847,591,892,200 | |
| Total For R2032 | | | | | | | | | 700,732,824,719,000.00 | 748,734,353,400 | 1,847,591,892,200 | |
| R2035 On 28/02/2035 Spot Bond | | | 10.68500 | 89.56547 | 10.78000 | 88.94808 | | | 164,993,713,211,500.00 | 1,232,100,487,900 | 1,385,629,983,200 | |
| Total R2035 SPOT | | | | | | | | | 164,993,713,211,500.00 | 1,232,100,487,900 | 1,385,629,983,200 | |
| Total For R2035 | | | | | | | | | 164,993,713,211,500.00 | 1,232,100,487,900 | 1,385,629,983,200 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| R2037 On 31/01/2037 Spot Bond | | | 10.84500 | 85.58794 | 10.93000 | 85.02695 | | | 978,045,883,240,000.00 | 551,225,992,000 | 133,509,793,30 |
| Total R2037 SPOT | | | | | | | | | 78,045,883,240,000.00 | 551,225,992,000 | 133,509,793,30 |
| Total For R2037 | | | | | | | | | 78,045,883,240,000.00 | 551,225,992,000 | 133,509,793,30 |
| R2040 On 31/01/2040 Spot Bond | | | 10.98500 | 87.43673 | 11.07000 | 86.83656 | | | 540,582,960,587,000.00 | 595,410,374,200 | 933,358,936,30 |
| Total R2040 SPOT | | | | | | | | | 10,582,960,587,000.00 | 595,410,374,200 | 933,358,936,30 |
| Total For R2040 | | | | | | | | | 10,582,960,587,000.00 | 595,410,374,200 | 933,358,936,30 |
| R2044 On 31/01/2044 Spot Bond | | | 11.01000 | 84.18534 | 11.09000 | 83.60934 | | | 507,470,269,406,000.00 | 136,918,280,600 | 428,026,265,20 |
| Total R2044 SPOT | | | | | | | | | 17,470,269,406,000.00 | 136,918,280,600 | 428,026,265,20 |
| Total For R2044 | | | | | | | | | 17,470,269,406,000.00 | 136,918,280,600 | 428,026,265,20 |
| R2048 On 28/02/2048 Spot Bond | | | 10.94500 | 83.22456 | 11.02500 | 82.63175 | | | 094,301,199,292,000.00 | 1,744,568,405,600 | 373,532,005,20 |
| Total R2048 SPOT | | | | | | | | | 14,301,199,292,000.00 | 744,568,405,600 | 373,532,005,20 |
| Total For R2048 | | | | | | | | | 14,301,199,292,000.00 | 744,568,405,600 | 373,532,005,20 |
| R209 On 31/03/2036 Spot Bond | | | 10.69500 | 69.15874 | 10.78500 | 68.64959 | | | 962,508,380,480,500.00 | 557,504,289,900 | 747,810,822,20 |
| Total R209 SPOT | | | | | | | | | 2,508,380,480,500.00 | 557,504,289,900 | 747,810,822,20 |
| Total For R209 | | | | | | | | | 2,508,380,480,500.00 | 557,504,289,900 | 747,810,822,20 |
| R210 On 31/03/2028 Spot Bond | | | 2.89000 | 218.63448 | 2.82000 | 219.39832 | | | 208,619,774,548,000.00 | 72,186,773,200 | 214,535,012,80 |
| Total R210 SPOT | | | | | | | | | 18,619,774,548,000.00 | 72,186,773,200 | 214,535,012,80 |
| Total For R210 | | | | | | | | | 18,619,774,548,000.00 | 72,186,773,200 | 214,535,012,80 |
| R213 On 28/02/2031 Spot Bond | | | 10.13000 | 83.68685 | 10.23000 | 83.16229 | | | 721,719,301,234,000.00 | 268,679,101,800 | 569,067,680,80 |
| Total R213 SPOT | | | | | | | | | 21,719,301,234,000.00 | 268,679,101,800 | 569,067,680,80 |
| Total For R213 | | | | | | | | | 21,719,301,234,000.00 | 268,679,101,800 | 569,067,680,80 |
| R214 On 28/02/2041 Spot Bond | | | 10.97500 | 66.19400 | 11.05500 | 65.72535 | | | 227,829,543,612,500.00 | 294,107,475,500 | 676,242,190,00 |
| Total R214 SPOT | | | | | | | | | 27,829,543,612,500.00 | 294,107,475,500 | 676,242,190,00 |
| Total For R214 | | | | | | | | | 27,829,543,612,500.00 | 294,107,475,500 | 676,242,190,00 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.19492 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.30141 | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.35232 | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 99.88225 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 11/02/2026 Spot Bond | | | | | 0.00000 | 99.18492 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.03241 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.02356 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.90233 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.04180 | | | | 0.00 | 0 | 100,000,00 |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| RDFB2: On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.89760 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.11584 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 26/07/2024 Spot Bond | | | | | 0.00000 | 101.51185 | | | | 0.00 | 0 | 200,000,00 |
| Total RDFB27 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For RDFB27 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| RED13: On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.52858 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED14: On 17/09/2022 Spot Bond | | | | | 0.00000 | 101.14522 | | | | 0.00 | 0 | |
| Total RED145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED145 | | | | | | | | | | 0.00 | 0 | |
| RED15: On 31/01/2028 Spot Bond | | | | | 0.00000 | 99.30550 | | | | 0.00 | 0 | 300,000,00 |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| RED16: On 07/12/2022 Spot Bond | | | | | 0.00000 | 102.04380 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED30: On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.17496 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40: On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.63046 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.93977 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60: On 09/08/2024 Spot Bond | | | | | 0.00000 | 99.92481 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.99516 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.41304 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.67077 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 99.90422 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.73593 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 101.20372 | | | | 0.00 | 0 | 100,000,0€ |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 100.26343 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 101.04480 | | | | 0.00 | 0 | |
| Total RES53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES53 | | | | | | | | | | 0.00 | 0 | |
| RFCA1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.17383 | | | | 0.00 | 0 | |
| Total RFCA1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCA1 | | | | | | | | | | 0.00 | 0 | |
| RFCB1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.25145 | | | | 0.00 | 0 | |
| Total RFCB1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB1 | | | | | | | | | | 0.00 | 0 | |
| RFCC1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.34335 | | | | 0.00 | 0 | |
| Total RFCC1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC1 | | | | | | | | | | 0.00 | 0 | |
| RFCD1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.56781 | | | | 0.00 | 0 | |
| Total RFCD1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD1 | | | | | | | | | | 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 | | | 7.27000 | 107.52555 | 7.27000 | 107.50447 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 12.43000 | 95.03452 | 12.43000 | 95.00304 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 11.53000 | 99.54524 | 11.53000 | 99.51458 | | | | 0.00 | 0 | |
| Total RW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW31 | | | | | | | | | | 0.00 | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 101.48241 | | | | 0.00 | 0 | |
| Total RWL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL26 | | | | | | | | | | 0.00 | 0 | |
| RWL28 On 30/06/2028 Spot Bond | | | 10.64500 | 99.70483 | 10.64500 | 99.67643 | | | | 0.00 | 0 | |
| Total RWL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL28 | | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.78000 | 99.93670 | 5.78000 | 99.92088 | | | | 0.00 | 0 | |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| Total For SBK23 | | | | | | | | | 0.00 | 0 | |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | |
| SBN02 On 02/08/2024 Spot Bond | | | | | 0.00000 | 100.48466 | | | 0.00 | 0 | |
| Total SBN02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBN02 | | | | | | | | | 0.00 | 0 | |
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 100.52851 | | | 0.00 | 0 | 90,000,00 |
| Total SBN03 SPOT | | | | | | | | | 0.00 | 0 | 90,000,00 |
| Total For SBN03 | | | | | | | | | 0.00 | 0 | 90,000,00 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.63000 | 104.93529 | 8.63000 | 104.91119 | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 103.39004 | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 7.81500 | 106.28354 | 7.81500 | 106.26104 | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 8.74500 | 98.17000 | 8.74500 | 98.14680 | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 9.08500 | 107.15806 | 9.08500 | 107.13191 | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 7.97500 | 106.21095 | 7.97500 | 106.18839 | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 8.14500 | 105.10318 | 8.14500 | 105.08001 | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 10.10500 | 100.98092 | 10.10500 | 100.95342 | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 6.26500 | 101.97929 | 6.26500 | 101.96230 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 8.43500 | 106.85189 | 8.43500 | 106.82790 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 9.32000 | 106.65892 | 9.32000 | 106.63252 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 6.46000 | 105.80085 | 6.46000 | 105.78226 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.72849 | | | | 0.00 | 0 | 160,000,00 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| SBS51 On 31/01/2024 Spot Bond | | | 7.59000 | 7.59000 | 7.59000 | 106.40940 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 102.79486 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.43679 | | | | 0.00 | 870,000,000 | 470,000,00 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 870,000,000 | 470,000,00 |
| Total For SBS53 | | | | | | | | | | 0.00 | 870,000,000 | 470,000,00 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.19889 | | | | 0.00 | 0 | |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | |
| SBS56 On 12/06/2022 Spot Bond | | | 5.04500 | 104.20135 | 5.04500 | 104.18699 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.13146 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.21162 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------------|-----------------------|
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.83478 | | | | 0.00 | 100,000,000,000 | 50,000,000,000 |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 100,000,000,000 | 50,000,000,000 |
| Total For SBS60 | | | | | | | | | | 0.00 | 100,000,000,000 | 50,000,000,000 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.58232 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.07465 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 100.96671 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.56777 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.93589 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.93347 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.09053 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.33926 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBS70 On 02/02/2025 Spot Bond | | | | | 0.00000 | 100.17603 | | | | 0.00 | 0 | |
| Total SBS70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS70 | | | | | | | | | | 0.00 | 0 | |
| SBS71 On 02/02/2027 Spot Bond | | | | | 0.00000 | 100.04531 | | | | 0.00 | 0 | |
| Total SBS71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS71 | | | | | | | | | | 0.00 | 0 | |
| SBS72 On 02/02/2029 Spot Bond | | | | | 0.00000 | 99.64867 | | | | 0.00 | 0 | 300,000,000 |
| Total SBS72 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |

| 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 SBS72 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| SBS74 On 26/04/2025 Spot Bond | | | | | 0.00000 | 100.39516 | | | | 0.00 | 0 | |
| Total SBS74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS74 | | | | | | | | | | 0.00 | 0 | |
| SBS75 On 26/04/2027 Spot Bond | | | | | 0.00000 | 100.41362 | | | | 0.00 | 0 | |
| Total SBS75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS75 | | | | | | | | | | 0.00 | 0 | |
| SBS76 On 26/04/2032 Spot Bond | | | | | 0.00000 | 100.43473 | | | | 0.00 | 0 | |
| Total SBS76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS76 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.25000 | 326.14620 | 2.25000 | 326.06345 | | | | 0.00 | 0 | 2,000,000,00 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.88000 | 4.88000 | 4.88000 | 228.95223 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 99.87037 | | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2026 Spot Bond | | | | | 0.00000 | 99.54090 | | | | 0.00 | 0 | |
| Total SBSS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS02 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.95000 | | | | 0.00 | 5,458,369,400 | 2,729,184,70 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 5,458,369,400 | 2,729,184,70 |
| Total For SBT102 | | | | | | | | | | 0.00 | 5,458,369,400 | 2,729,184,70 |
| SBT10 On 31/03/2024 Spot Bond | | | | | 0.00000 | 105.01382 | | | | 0.00 | 1,040,000,000 | 1,040,000,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 1,040,000,000 | 1,040,000,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 1,040,000,000 | 1,040,000,00 |
| SBT10 On 30/09/2025 Spot Bond | | | | | 0.00000 | 105.16846 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT10 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 | |
| SBT10 On 31/12/2026 Spot Bond | | | | | 0.00000 | 101.76903 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT106 | | | | | | | | | | 0.00 | 0 | |
| SBT107 On 08/04/2027 Spot Bond | | | | | 0.00000 | 101.12735 | | | | 0.00 | 0 | |
| Total SBT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT107 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 101.46036 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.76373 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.99000 | 104.57268 | 6.99000 | 109.73966 | | | | 0.00 | 0 | 60,000,00 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.18331 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.49455 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 107.44594 | | | | 0.00 | 0 | 500,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 101.98171 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SBT209 On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.79627 | | | | 0.00 | 0 | |
| Total SBT209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT209 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 100.86972 | | | | 0.00 | 0 | |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | |
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 100.46701 | | | | 0.00 | 0 | |
| Total SLI5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI5 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 100.49597 | | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 9.31500 | 98.07197 | 9.31500 | 98.04732 | | | | 0.00 | 0 | 1,500,000.00 |
| Total SLI7 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |
| Total For SLI7 | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.11686 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.14624 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.12064 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.11968 | | | | 0.00 | 0 | |
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.12724 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.11786 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.12724 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.12534 | | | | 0.00 | 0 | |
| Total SLRB7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.13855 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.12164 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| Total For SLRC5 | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.13101 | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.13006 | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 7.31500 | 105.08479 | 7.31500 | 105.06416 | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SNT03 | | | | | | | | | 0.00 | 0 | |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.05685 | | | 0.00 | 0 | |
| Total SNT04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SNT04 | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 99.88245 | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | 0.00 | 0 | |
| SNT06 On 16/05/2027 Spot Bond | | | | | 0.00000 | 100.10294 | | | 0.00 | 0 | 400,000,00 |
| Total SNT06 SPOT | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For SNT06 | | | | | | | | | 0.00 | 0 | 400,000,00 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.26382 | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.00001 | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.26711 | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00002 | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.00002 | | | 0.00 | 0 | |
| Total SPDA15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA15 | | | | | | | | | 0.00 | 0 | |
| SPG00: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.99540 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG004 On 15/03/2024 Spot Bond | | | | | 0.00000 | 102.14654 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG005 On 18/06/2022 Spot Bond | | | | | 0.00000 | 101.03364 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG006 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.63667 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG007 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.85129 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG008 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.71779 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG009 On 01/12/2023 Spot Bond | | | | | 0.00000 | 99.82624 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.45893 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSA08 On 16/05/2024 Spot Bond | | | | | 0.00000 | 100.88783 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN011 On 31/01/2025 Spot Bond | | | 3.22500 | 3.22500 | 3.22500 | 156.94425 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN017 On 21/12/2026 Spot Bond | | | 8.34000 | 112.50894 | 8.34000 | 112.48369 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN021 On 28/02/2031 Spot Bond | | | 9.72000 | 85.78704 | 9.72000 | 85.76492 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| SSN029 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.47534 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN040 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.66626 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN041 On 13/10/2023 Spot Bond | | | 7.02000 | 104.69259 | 7.02000 | 104.67285 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN043 On 31/01/2038 Spot Bond | | | 4.86000 | 116.38855 | 4.86000 | 116.35073 | | | 34,020,000,000,000.00 | 7,000,000,000 | 3,500,000,000 | |
| Total SSN043 SPOT | | | | | | | | | 14,020,000,000,000.00 | 7,000,000,000 | 3,500,000,000 | |
| Total For SSN043 | | | | | | | | | 14,020,000,000,000.00 | 7,000,000,000 | 3,500,000,000 | |
| SSN044 On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.09484 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN046 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.34619 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN047 On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.19966 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN050 On 08/12/2023 Spot Bond | | | 2.13000 | 2.13000 | 2.13000 | 326.63099 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN054 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.44151 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN055 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.31710 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN058 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 | |
| SSN060 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.69869 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2025 Spot Bond | | | 3.10000 | 3.10000 | 3.10000 | 157.45026 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2038 Spot Bond | | | 4.96000 | 4.96000 | 4.96000 | 114.92599 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2029 Spot Bond | | | 4.24000 | 4.24000 | 4.24000 | 111.15319 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 205.98381 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.88381 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.88588 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.16837 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.14201 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 102.80824 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 102.52920 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.04521 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.68045 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 99.93225 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.25964 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.29560 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 07/12/2033 Spot Bond | | | 4.85500 | 4.85500 | 4.85500 | 229.47184 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.04340 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 31/01/2030 Spot Bond | | | | | 0.00000 | 98.67335 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/05/2025 Spot Bond | | | | | 0.00000 | 101.22449 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.55191 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.31851 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/01/2030 Spot Bond | | | 10.63000 | 88.89045 | 10.63000 | 88.86502 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.24708 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN10: On 31/03/2028 Spot Bond | | | 4.15000 | 204.40886 | 4.15000 | 204.34662 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 07/12/2033 Spot Bond | | | 5.03500 | 225.83652 | 5.03500 | 225.76222 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.19675 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN111: On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.13361 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 11/06/2022 Spot Bond | | | | | 0.00000 | 101.01040 | | | | 0.00 | 0 | |
| Total SSN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN120 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.14286 | | | | 0.00 | 0 | |
| Total SSN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN121 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.65765 | | | | 0.00 | 0 | |
| Total SSN134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN134 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 20/10/2022 Spot Bond | | | | | 0.00000 | 100.55016 | | | | 0.00 | 0 | |
| Total SSN138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN138 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 27/10/2023 Spot Bond | | | | | 0.00000 | 100.54375 | | | | 0.00 | 0 | |
| Total SSN139 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN139 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.42258 | | | | 0.00 | 0 | |
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.32295 | | | | 0.00 | 0 | |
| Total SSN141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN141 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.32337 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 09/12/2022 Spot Bond | | | | | 0.00000 | 101.33422 | | | | 0.00 | 0 | |
| Total SSN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN146 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.99999 | | | | 0.00 | 0 | |
| Total SSN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN150 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.15775 | | | | 0.00 | 0 | |
| Total SSN151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN151 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.82756 | | | | 0.00 | 0 | |
| Total SSN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN152 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.79596 | | | | 0.00 | 0 | |
| Total SSN153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN153 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.79738 | | | | 0.00 | 0 | |
| Total SSN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN154 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.79453 | | | | 0.00 | 0 | |
| Total SSN155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN155 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.79596 | | | | 0.00 | 0 | |
| Total SSN156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN156 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.75004 | | | | 0.00 | 0 | |
| Total SSN157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN157 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 05/07/2022 Spot Bond | | | | | 0.00000 | 100.75272 | | | | 0.00 | 0 | |
| Total SSN158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN158 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 05/07/2022 Spot Bond | | | | | 0.00000 | 100.75272 | | | | 0.00 | 0 | |
| Total SSN159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN159 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 05/07/2022 Spot Bond | | | | | 0.00000 | 100.73710 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SSN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN160 | | | | | | | | | | 0.00 | 0 | |
| SST201 On 08/12/2026 Spot Bond | | | | | 0.00000 | 101.66095 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| STF001 On 01/03/2027 Spot Bond | | | | | 0.00000 | 99.95687 | | | | 0.00 | 0 | |
| Total STF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF001 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.84500 | 101.74903 | 8.84500 | 101.72497 | | | | 0.00 | 0 | 500,000,00 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| T16OM On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 0 | |
| Total T16OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM4 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A13 On 21/02/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total T17A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A13 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99980 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99982 | | | | 0.00 | 0 | |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A22 | | | | | | | | | | 0.00 | 0 | |
| T17A23 On 21/02/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total T17A23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A23 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.21000 | 101.81642 | 7.21000 | 101.79650 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| T17A32 On 21/02/2026 Spot Bond | | | 7.72000 | 101.94372 | 7.72000 | 101.92239 | | | | 0.00 | 0 | |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | |
| TC001 On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.13784 | | | | 0.00 | 0 | |
| Total TC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC001 | | | | | | | | | | 0.00 | 0 | |
| TC002 On 15/02/2027 Spot Bond | | | | | 0.00000 | 100.14747 | | | | 0.00 | 0 | |
| Total TC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC002 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.97896 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.22769 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.59860 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.47011 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.38415 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 99.94688 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.42736 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.58960 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.98388 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.40440 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.53859 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 100.66557 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 27/09/2026 Spot Bond | | | | | 0.00000 | 100.83259 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 30/11/2024 Spot Bond | | | | | 0.00000 | 99.76527 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | |
| TFS17C On 30/11/2026 Spot Bond | | | | | 0.00000 | 99.89889 | | | | 0.00 | 0 | |
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS170 | | | | | | | | | | 0.00 | 0 | |
| TFS171 On 22/02/2025 Spot Bond | | | | | 0.00000 | 100.07425 | | | | 0.00 | 0 | |
| Total TFS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS171 | | | | | | | | | | 0.00 | 0 | |
| TFS172 On 22/02/2027 Spot Bond | | | | | 0.00000 | 100.11736 | | | | 0.00 | 0 | |
| Total TFS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS172 | | | | | | | | | | 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 | 99.99662 | | | | 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 | 100.01283 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A4 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.96741 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A5 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A8 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15A9 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.09744 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.12185 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15B3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.14599 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15C3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.36153 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.12058 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00010 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.06395 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.20535 | | | | 0.00 | 0 | 1,050,000.00 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000.00 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 1,050,000.00 |
| TH16A On 21/08/2024 Spot Bond | | | 8.49000 | 102.13563 | 8.49000 | 102.11216 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.12051 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.06149 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2024 Spot Bond | | | 5.76000 | 101.45365 | 5.76000 | 101.43773 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.20390 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00008 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00010 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.00009 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99974 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99976 | | | | 0.00 | 0 | |
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TH17B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B3 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99969 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99972 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TH17C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C3 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99941 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99947 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TH17D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D3 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 0 | |
| Total TH17O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O2 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TH17O3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O3 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 101.19810 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 6.72000 | 102.55631 | 6.72000 | 102.53779 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 7.34000 | 106.68957 | 7.34000 | 106.66868 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.78455 | | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.66196 | | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 8.83500 | 101.87003 | 8.83500 | 101.84597 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.83772 | | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|----------------------|-----------------------|
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 101.85689 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For TL30 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.84751 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.48997 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 7.25000 | 105.32731 | 7.25000 | 105.30693 | | | 57,154,650,000.00 | | 7,883,400 | 1,112,922,500 |
| Total TN23 SPOT | | | | | | | | | 57,154,650,000.00 | | 7,883,400 | 1,112,922,500 |
| Total For TN23 | | | | | | | | | 57,154,650,000.00 | | 7,883,400 | 1,112,922,500 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 38.73602 | 100.00000 | 38.65075 | | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.21500 | 103.22315 | 9.21500 | 103.19746 | | | 8,765,881,173,000.00 | | 951,262,200 | 2,109,806,100 |
| Total TN25 SPOT | | | | | | | | | 8,765,881,173,000.00 | | 951,262,200 | 2,109,806,100 |
| Total For TN25 | | | | | | | | | 8,765,881,173,000.00 | | 951,262,200 | 2,109,806,100 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 18.26490 | 100.00000 | 18.22403 | | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 10.38500 | 94.15305 | 10.38500 | 94.12714 | | | 100,175,787,000.00 | | 9,646,200 | 18,558,398,900 |
| Total TN27 SPOT | | | | | | | | | 100,175,787,000.00 | | 9,646,200 | 18,558,398,900 |
| Total For TN27 | | | | | | | | | 100,175,787,000.00 | | 9,646,200 | 18,558,398,900 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.17498 | 100.00000 | 10.15257 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN29 On 07/02/2029 Spot Bond | | | 10.89500 | 99.99175 | 10.89500 | 99.97466 | | | | 0.00 | 0 | |
| Total TN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN29 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.56500 | 95.64558 | 11.56500 | 95.61620 | | | | 0.00 | 0 | 1,200,000,000 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 116.32357 | 8.00000 | 116.29864 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN34 On 07/02/2034 Spot Bond | | | 11.98700 | 99.31592 | 11.98700 | 99.29729 | | | | 0.00 | 0 | |
| Total TN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN34 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.30500 | 90.06299 | 12.30500 | 90.03361 | | | | 0.00 | 0 | 2,220,000.00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 2,220,000.00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 2,220,000.00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.29574 | 10.75000 | 101.26677 | | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | |
| TNF25 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.25048 | | | | 0.00 | 0 | |
| Total TNF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF25 | | | | | | | | | | 0.00 | 0 | |
| TNF27 On 07/02/2027 Spot Bond | | | | | 0.00000 | 100.26674 | | | | 0.00 | 0 | |
| Total TNF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF27 | | | | | | | | | | 0.00 | 0 | |
| TNI33 On 28/02/2033 Spot Bond | | | 5.35500 | 102.27664 | 5.35500 | 101.76133 | | | | 0.00 | 0 | 200,000.00 |
| Total TNI33 SPOT | | | | | | | | | | 0.00 | 0 | 200,000.00 |
| Total For TNI33 | | | | | | | | | | 0.00 | 0 | 200,000.00 |
| TR5A11 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.97065 | | | | 0.00 | 0 | |
| Total TR5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A11 | | | | | | | | | | 0.00 | 0 | |
| TR5A12 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.96220 | | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | | 0.00 | 0 | |
| TR5A21 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.98065 | | | | 0.00 | 0 | |
| Total TR5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | | 0.00 | 0 | |
| TR5A22 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.00600 | | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | | 0.00 | 0 | |
| TR5A31 On 20/06/2026 Spot Bond | | | 7.61000 | 102.15632 | 7.61000 | 103.21032 | | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | | 0.00 | 0 | |
| TR5OM On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.84721 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TR50M1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR50M1 | | | | | | | | | | 0.00 | 0 | |
| TR50M On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.85566 | | | | 0.00 | 0 | |
| Total TR50M2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR50M2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.76206 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 6.73000 | 101.26611 | 6.73000 | 101.24802 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.11233 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.14434 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.82398 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.66277 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 7.02000 | 104.85592 | 7.02000 | 104.83616 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.66277 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 100.94988 | 8.62000 | 100.92661 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 98.89141 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.33305 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.10060 | | | | 0.00 | 0 | |
| Total TRA5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B1 | | | | | | | | | | 0.00 | 0 | |
| TRA5B: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.04992 | | | | 0.00 | 0 | |
| Total TRA5B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.37908 | | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | | 0.00 | 0 | |
| TRA5C: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.37908 | | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | | 0.00 | 0 | |
| TSP26 On 16/09/2022 Spot Bond | | | | | 0.00000 | 98.37869 | | | | 0.00 | 0 | |
| Total TSP260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP260 | | | | | | | | | | 0.00 | 0 | |
| TSP261 On 07/02/2023 Spot Bond | | | | | 0.00000 | 95.77131 | | | | 0.00 | 0 | |
| Total TSP261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP261 | | | | | | | | | | 0.00 | 0 | |
| TSP262 On 13/02/2023 Spot Bond | | | | | 0.00000 | 95.57710 | | | | 0.00 | 0 | |
| Total TSP262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP262 | | | | | | | | | | 0.00 | 0 | |
| TSP263 On 10/03/2023 Spot Bond | | | | | 0.00000 | 94.95090 | | | | 0.00 | 0 | |
| Total TSP263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP263 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.87070 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.44026 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.05887 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|------------|
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 23/05/2022 Spot Bond | | | | | 0.00000 | 101.20397 | | | | 0.00 | 0 | |
| Total TWC401 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC401 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 27/05/2022 Spot Bond | | | | | 0.00000 | 101.12266 | | | | 0.00 | 0 | |
| Total TWC402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC402 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.03605 | | | | 0.00 | 0 | |
| Total TWC403 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC403 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 07/07/2022 Spot Bond | | | | | 0.00000 | 100.61564 | | | | 0.00 | 0 | |
| Total TWC404 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC404 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 11/07/2022 Spot Bond | | | | | 0.00000 | 100.52388 | | | | 0.00 | 0 | |
| Total TWC405 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC405 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 25/07/2022 Spot Bond | | | | | 0.00000 | 100.41557 | | | | 0.00 | 0 | |
| Total TWC406 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC406 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 08/06/2022 Spot Bond | | | | | 0.00000 | 100.22310 | | | | 0.00 | 0 | |
| Total TWC407 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC407 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.32760 | | | | 0.00 | 0 | |
| Total TWC408 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC408 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 10.66500 | 104.27029 | 10.66500 | 104.24085 | | | 3,839,400,000,000.00 | 360,000,000 | 180,000,000 | |
| Total UG26 SPOT | | | | | | | | | 3,839,400,000,000.00 | 360,000,000 | 180,000,000 | |
| Total For UG26 | | | | | | | | | 3,839,400,000,000.00 | 360,000,000 | 180,000,000 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.11313 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.12539 | | | | 0.00 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.11597 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total UU1A04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A04 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.12822 | | | | 0.00 | 0 | |
| Total UU1A05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A05 | | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.13105 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.13557 | | | | 0.00 | 0 | |
| Total UU1B02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.15552 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.15928 | | | | 0.00 | 0 | |
| Total UU1C02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C02 | | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.74943 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.97849 | | | | 0.00 | 0 | 550,000,0€ |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | 550,000,0€ |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | 550,000,0€ |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.21336 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.12464 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.16291 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VKE17 On 27/08/2022 Spot Bond | | | | | 0.00000 | 99.99290 | | | | 0.00 | 0 | |
| Total VKE17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE17 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|-----------------------|
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.19183 | | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.15833 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | | | |
| Total for SPOT : | | | | | | | | | | 97,357,154,301,490,000.00 | 169,973,324,100 | 044,942,777,90 |
| Total Futures | | | | | | | | | | | | |
| Total Options | | | | | | | | | | 0.00 | 0 | 94,78 |
| Grand Total: | | | | | | | | | | 97,357,155,056,107,200.00 | 169,973,330,763 | 044,944,044,10 |